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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/11/2015 Foreign Exchange Future			13.99290		14.02690			0.0000	195,900,600.00	14,000	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.99760		14.02690			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.99760		14.02810			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.01970		14.05440			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.02720		14.06230			0.0000	254,832,142.40	18,167	595,371
\$ / R On 21/12/2015 Foreign Exchange Future			14.05230		14.08840			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.05480		14.09100			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.07250		14.10930			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.10900		14.14620			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.11160		14.14880			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.14810		14.18540			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.15310		14.19040			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.18790		14.22540			0.0000	56,751.60	4	42
\$ / R On 19/02/2016 Foreign Exchange Future			14.20530		14.24290			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.22030		14.25790			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.23020		14.26790			0.0000	113,841.60	8	133
\$ / R On 11/03/2016 Foreign Exchange Future			14.25780		14.29570			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.26530		14.30320			0.0000	119,757,193.50	8,395	92,023
\$ / R On 16/03/2016 Foreign Exchange Future			14.27040		14.30820			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.28790		14.32590			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			14.30300		14.34100			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	18/04/2016	Foreign Exchange Future			14.35320		14.39140			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.37330		14.41150			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.40840		14.44680			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.45110		14.48980			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.47700		14.51580			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.48470		14.52360			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.49510		14.53390			0.0000	44,137,579.50	3,045	31,073
\$ / R	On	28/06/2016	Foreign Exchange Future			14.53390		14.57290			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.60910		14.64820			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.64790		14.68720			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.68680		14.72620			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.71570		14.75570			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.72100		14.76110			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.73950		14.77980			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.75010		14.79060			0.0000	14,750,100.00	1,000	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			14.77390		14.81470			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.84800		14.88980			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.93540		14.97890			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.98170		15.02460			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.99620		15.03900			0.0000	0.00	0	1,060
\$ / R	On	13/03/2017	Foreign Exchange Future			15.23930		15.27940			0.0000	0.00	0	0
Total \$ / R Future												629,548,208.60	44,619	740,831
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			68.22410	2.900	17.46	1.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			31.32410	0.000	17.46	0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			347.76510	312.900	17.46	1.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			0.86510	0.000	17.46	0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,226.90000	3,197.600	21.44	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	21.44	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,876.90000	2,847.600	21.44	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	21.44	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,396.91240	1,367.606	51.81	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			14.26030	11.734	19.93	0.1535	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.00000	0.000	41.56	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,423.10000	3,452.400	41.56	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			597.08860	567.696	27.03	0.9983	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			0.18860	0.096	27.03	0.0017	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			1.96690	1.215	23.31	0.0194	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			301.36140	270.664	21.96	0.9540	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			4.46140	3.064	21.96	0.0460	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			786.95680	757.619	31.25	0.9997	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			0.05680	0.019	31.25	0.0003	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			191.16030	159.334	19.93	0.8465	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			0.05840	0.020	30.92	0.0003	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			696.97450	667.631	28.72	0.9994	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			0.07450	0.031	28.72	0.0006	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,176.92410	1,147.609	44.40	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			0.02410	0.009	44.40	0.0001	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			378.86690	348.815	23.31	0.9806	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.01240	0.006	51.81	0.0001	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,096.92790	1,067.610	41.70	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			0.02790	0.010	41.70	0.0001	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			996.93410	967.612	38.33	0.9998	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			0.03410	0.012	38.33	0.0002	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			776.95840	747.620	30.92	0.9997	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			898.19670	867.602	21.78	1.0000	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			0.09670	0.002	21.78	0.0000	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,714.81070	1,680.019	22.50	0.9982	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.41070	0.319	22.50	0.0018	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			83.10520	70.623	16.79	0.2401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			420.80520	443.423	16.79	0.7599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			127.35710	110.688	16.38	0.3415	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			305.05710	323.488	16.38	0.6585	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call			117.82740	101.983	16.45	0.3208	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put			325.52740	344.783	16.45	0.6792	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			114.78440	99.211	16.48	0.3140	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			332.48440	352.011	16.48	0.6860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call			184.71610	163.779	15.99	0.4553	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put			212.41610	226.579	15.99	0.5447	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			171.88210	151.808	16.07	0.4314	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			229.58210	244.608	16.07	0.5686	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			141.03020	123.241	16.27	0.3703	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			278.73020	296.041	16.27	0.6297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			223.43220	200.197	15.86	0.5211	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			171.13220	182.997	15.86	0.4789	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			207.94320	185.570	15.88	0.4962	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			185.64320	198.370	15.88	0.5038	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			202.94320	180.860	15.89	0.4879	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			190.64320	203.660	15.89	0.5121	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			274.28140	248.581	15.81	0.5956	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			131.98140	141.381	15.81	0.4044	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call			256.60440	231.701	15.83	0.5709	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put			144.30440	154.501	15.83	0.4291	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			228.75870	205.239	15.86	0.5294	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			166.45870	178.039	15.86	0.4706	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			331.58330	303.662	15.75	0.6676	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			99.28330	106.462	15.75	0.3324	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			324.90560	297.218	15.76	0.6598	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			102.60560	110.018	15.76	0.3402	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			280.33350	254.372	15.80	0.6037	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			128.03350	137.172	15.80	0.3963	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			440.43710	409.517	15.66	0.7759	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		58.13710	62.317	15.66	0.2241	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		409.88160	379.669	15.69	0.7489	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		67.58160	72.469	15.69	0.2511	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		352.06640	323.472	15.74	0.6907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		89.76640	96.272	15.74	0.3093	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		472.01500	440.455	15.64	0.8013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		49.71500	53.255	15.64	0.1987	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		464.02820	432.622	15.64	0.7951	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		51.72820	55.422	15.64	0.2049	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		456.10250	424.853	15.65	0.7888	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		53.80250	57.654	15.65	0.2112	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		504.55320	472.421	15.61	0.8250	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		42.25320	45.221	15.61	0.1750	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		488.16820	456.314	15.63	0.8134	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		45.86820	49.114	15.63	0.1866	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		480.06250	448.353	15.63	0.8074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		47.76250	51.153	15.63	0.1926	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		589.65820	556.378	15.55	0.8766	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		27.35820	29.178	15.55	0.1234	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		572.24140	539.160	15.56	0.8672	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		29.94140	31.960	15.56	0.1328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		512.82970	480.565	15.61	0.8307	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		40.52970	43.365	15.61	0.1693	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		697.65140	663.461	15.48	0.9238	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		15.35140	16.261	15.48	0.0762	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		679.27890	645.209	15.49	0.9170	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		16.97890	18.009	15.49	0.0830	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		642.95720	609.164	15.51	0.9022	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		20.65720	21.964	15.51	0.0978	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		763.94010	729.434	15.73	0.9410	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		11.64010	12.234	15.73	0.0590	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		754.30200	719.832	15.66	0.9391	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		12.00200	12.632	15.66	0.0609	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		716.15480	681.854	15.47	0.9301	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		13.85480	14.654	15.47	0.0699	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		851.16590	816.399	16.34	0.9553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		8.86590	9.199	16.34	0.0447	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		822.00170	787.310	16.14	0.9510	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		9.70170	10.110	16.14	0.0490	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		792.92360	758.318	15.93	0.9462	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		10.62360	11.118	15.93	0.0538	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		899.94080	865.069	16.68	0.9616	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		7.64080	7.869	16.68	0.0384	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		870.65200	835.840	16.47	0.9580	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		8.35200	8.640	16.47	0.0420	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		860.90480	826.115	16.41	0.9566	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			8.60480	8.915	16.41	0.0434	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,017.68710	982.648	17.49	0.9733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			5.38710	5.448	17.49	0.0267	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			968.52360	933.542	17.15	0.9690	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			6.22360	6.342	17.15	0.0310	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			919.50310	884.596	16.81	0.9639	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			7.20310	7.396	16.81	0.0361	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,205.46390	1,170.305	18.77	0.9848	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			3.16390	3.105	18.77	0.0152	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,165.83160	1,130.688	18.50	0.9829	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			3.53160	3.488	18.50	0.0171	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,066.97160	1,031.887	17.82	0.9771	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			4.67160	4.687	17.82	0.0229	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,294.78020	1,259.599	19.37	0.9883	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			2.48020	2.399	19.37	0.0117	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,264.98830	1,229.813	19.17	0.9872	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			2.68830	2.613	19.17	0.0128	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,215.37860	1,180.216	18.84	0.9852	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			3.07860	3.016	18.84	0.0148	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,463.81170	1,428.434	20.06	0.9938	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			1.51170	1.233	20.06	0.0062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,364.36000	1,329.170	19.85	0.9904	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			2.06000	1.970	19.85	0.0096	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,304.71490	1,269.532	19.44	0.9886	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			2.41490	2.332	19.44	0.0114	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,503.61060	1,468.140	19.97	0.9951	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			1.31060	0.940	19.97	0.0049	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,493.65830	1,458.207	19.99	0.9948	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			1.35830	1.007	19.99	0.0052	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,483.70760	1,448.278	20.02	0.9945	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			1.40760	1.078	20.02	0.0055	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,882.63440	1,847.242	19.09	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.33440	0.042	19.09	0.0003	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,862.65940	1,827.250	19.13	0.9997	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.35940	0.050	19.13	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,563.35740	1,527.813	19.83	0.9967	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			1.05740	0.613	19.83	0.0033	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,962.55040	1,927.219	18.90	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.25040	0.019	18.90	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,912.60000	1,877.231	19.02	0.9998	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.30000	0.031	19.02	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,902.61110	1,867.234	19.04	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.31110	0.034	19.04	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,112.44540	2,077.204	18.55	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.14540	0.004	18.55	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,062.47430	2,027.206	18.67	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	12.00	Put		0.17430	0.007	18.67	0.0000	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,022.50150	1,987.210	18.76	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.20150	0.010	18.76	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,312.37040	2,277.200	18.09	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.07040	0.000	18.09	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,262.38440	2,227.201	18.20	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.08440	0.001	18.20	0.0000	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,162.42130	2,127.202	18.44	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.12130	0.002	18.44	0.0000	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,662.31960	2,627.200	17.27	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.01960	0.000	17.27	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,462.34080	2,427.200	17.74	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.04080	0.000	17.74	0.0000	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,452.34230	2,417.200	17.76	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.04230	0.000	17.76	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,112.30030	3,077.200	22.17	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00030	0.000	22.17	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,062.30060	3,027.200	21.30	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.00060	0.000	21.30	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,862.30000	4,827.200	41.43	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00000	0.000	41.43	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,812.30000	4,777.200	41.43	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00000	0.000	41.43	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,862.30670	2,827.200	17.80	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.00670	0.000	17.80	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,912.30000	4,877.200	41.43	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00000	0.000	41.43	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00000	0.000	33.85	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,707.70000	6,742.800	33.85	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		2.29820	1.767	20.17	0.0088	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,509.99820	1,544.567	20.17	0.9912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		1.36320	1.033	21.29	0.0051	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,739.06320	1,773.833	21.29	0.9949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		0.35870	0.262	24.69	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,438.05870	2,473.062	24.69	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		13.57950	10.728	18.37	0.0473	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		951.27950	983.528	18.37	0.9527	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		5.06870	3.943	19.18	0.0189	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,242.76870	1,276.743	19.18	0.9811	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		3.39340	2.632	19.51	0.0130	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,361.09340	1,395.432	19.51	0.9870	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call		23.31970	18.682	17.90	0.0777	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put		791.01970	821.482	17.90	0.9223	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		22.60050	18.089	17.93	0.0755	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		800.30050	830.889	17.93	0.9245	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		14.95610	11.842	18.28	0.0517	0.00	0	8,210

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		922.65610	954.642	18.28	0.9483	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		62.75450	52.564	17.04	0.1887	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		500.45450	525.364	17.04	0.8113	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		34.81160	28.313	17.56	0.1117	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		672.51160	701.114	17.56	0.8883	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		29.89430	24.135	17.69	0.0973	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		717.59430	746.935	17.69	0.9027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		108.89340	93.857	16.53	0.3008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		346.59340	366.657	16.53	0.6992	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		90.22880	77.006	16.71	0.2574	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		397.92880	419.806	16.71	0.7426	0.00	0	8,000
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.52010	0.515	29.61	0.0016	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,782.12010	3,818.215	29.61	0.9984	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,948.42080	2,912.321	23.14	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.02080	0.021	23.14	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,938.42110	2,902.321	23.06	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.02110	0.021	23.06	0.0001	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		220.30960	202.217	16.21	0.4463	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		281.90960	299.917	16.21	0.5537	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,288.41170	3,252.315	25.55	0.9999	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.01170	0.015	25.55	0.0001	0.00	0	300
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		309.97670	286.939	16.00	0.5567	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		198.97670	212.139	16.00	0.4433	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call		355.95640	331.374	15.95	0.6075	0.00	0	10,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		164.95640	176.574	15.95	0.3925	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call		321.09010	297.660	15.98	0.5695	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		190.09010	202.860	15.98	0.4305	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		315.50070	292.267	15.99	0.5631	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		194.50070	207.467	15.99	0.4369	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		361.98970	337.219	15.94	0.6138	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		160.98970	172.419	15.94	0.3862	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		377.96570	353.568	15.65	0.5984	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		188.66570	201.068	15.65	0.4016	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		672.68640	641.702	15.37	0.8150	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		63.38640	69.202	15.37	0.1850	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		513.93220	487.164	15.12	0.6655	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		167.73220	178.164	15.12	0.3345	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,234.10210	1,198.027	14.63	0.9497	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		15.30210	16.427	14.63	0.0503	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		786.91850	755.161	14.57	0.7879	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		101.51850	107.061	14.57	0.2121	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		254.75620	238.586	15.97	0.3770	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		549.35620	570.486	15.97	0.6230	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		107.80120	98.973	17.46	0.1819	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,082.40120	1,110.873	17.46	0.8181	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,241.87660	1,205.341	14.39	0.9296	0.00	0	4,600

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	12.97	Put			26.47660	27.241	14.39	0.0704	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,114.62900	1,078.760	14.43	0.9017	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			39.22900	40.660	14.43	0.0983	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			87.84920	80.285	17.81	0.1515	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,222.44920	1,252.185	17.81	0.8485	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,388.03500	2,350.658	17.98	0.9928	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			2.63500	2.558	17.98	0.0072	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			342.28780	323.495	15.54	0.4678	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			411.88780	430.395	15.54	0.5322	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			624.67340	596.588	14.89	0.6913	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			174.27340	183.488	14.89	0.3087	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,628.63980	2,591.357	18.30	0.9917	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			3.23980	3.457	18.30	0.0083	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			117.73670	111.804	18.15	0.1782	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,292.33670	1,323.904	18.15	0.8218	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			406.68010	392.806	15.80	0.4810	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			463.78010	487.506	15.80	0.5190	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			220.18590	212.011	17.12	0.2954	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			887.28590	916.711	17.12	0.7046	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			590.93420	570.586	15.28	0.6178	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			278.03420	295.286	15.28	0.3822	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			119.87230	115.804	18.72	0.1686	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,501.97230	1,535.504	18.72	0.8314	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,464.25920	2,427.266	17.43	0.9848	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			6.35920	6.966	17.43	0.0152	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			896.56490	869.631	14.82	0.7680	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			138.66490	149.331	14.82	0.2320	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			255.46410	246.953	16.98	0.3246	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			837.56410	866.653	16.98	0.6754	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			335.59140	324.815	16.45	0.3974	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			667.69140	694.615	16.45	0.6026	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			634.75940	614.650	15.29	0.6252	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			286.85940	304.450	15.29	0.3748	0.00	0	100
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,793.29130	1,758.578	15.51	0.9421	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			27.59130	30.778	15.51	0.0579	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,512.34060	2,475.473	17.13	0.9801	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			9.14060	10.173	17.13	0.0199	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,482.78140	2,445.967	17.06	0.9791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			9.58140	10.667	17.06	0.0209	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,404.05970	2,367.401	16.88	0.9765	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			10.85970	12.101	16.88	0.0235	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,255.98320	3,218.463	18.98	0.9937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			2.78320	3.163	18.98	0.0063	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,759.35790	2,722.129	17.71	0.9865	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			6.15790	6.829	17.71	0.0135	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,709.86660	2,672.699	17.60	0.9854	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			6.66660	7.399	17.60	0.0146	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			4.55800	4.198	24.99	0.0068	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,931.35800	5,968.898	24.99	0.9932	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			106.51320	102.609	19.62	0.1373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,953.31320	1,987.309	19.62	0.8627	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			80.34520	77.363	20.25	0.1061	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,277.14520	2,312.063	20.25	0.8939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			66.08940	63.615	20.69	0.0885	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,512.88940	2,548.315	20.69	0.9115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			167.41980	161.842	18.61	0.2061	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,464.21980	1,496.542	18.61	0.7939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			148.52240	143.171	18.91	0.1848	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,595.32240	1,627.871	18.91	0.8152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			110.06320	106.036	19.55	0.1414	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,916.86320	1,950.736	19.55	0.8586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			267.80130	259.229	17.41	0.3099	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			994.60130	1,023.929	17.41	0.6901	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			222.87860	215.635	17.87	0.2650	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			1,169.67860	1,200.335	17.87	0.7350	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			219.21500	212.082	17.91	0.2612	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,186.01500	1,216.782	17.91	0.7388	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			354.29220	343.216	16.72	0.3900	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			751.09220	777.916	16.72	0.6100	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			339.54530	328.873	16.83	0.3769	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			786.34530	813.573	16.83	0.6231	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			298.91780	289.379	17.13	0.3396	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			895.71780	924.079	17.13	0.6604	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			493.04130	478.234	15.92	0.5033	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			499.84130	522.934	15.92	0.4967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			419.91780	407.053	16.31	0.4457	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			616.71780	641.753	16.31	0.5543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			389.02850	376.998	16.50	0.4200	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			675.82850	701.698	16.50	0.5800	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			592.32960	574.062	15.61	0.5708	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			389.12960	408.762	15.61	0.4292	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			543.09620	525.885	15.74	0.5383	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			439.89620	460.585	15.74	0.4617	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			538.35730	521.248	15.75	0.5351	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			445.15730	465.948	15.75	0.4649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			785.65170	763.514	15.19	0.6817	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			242.45170	258.214	15.19	0.3183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			678.25500	658.214	15.41	0.6232	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			315.05500	332.914	15.41	0.3768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			644.98930	625.624	15.49	0.6035	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			341.78930	360.324	15.49	0.3965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			926.40200	900.654	14.93	0.7473	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			173.20200	185.354	14.93	0.2527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			870.30430	846.606	15.03	0.7228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			197.10430	211.306	15.03	0.2772	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			791.95400	769.698	15.18	0.6849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			238.75400	254.398	15.18	0.3151	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,197.26070	1,167.763	14.81	0.8392	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			94.06070	102.463	14.81	0.1608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,148.41780	1,119.529	14.83	0.8250	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			105.21780	114.229	14.83	0.1750	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			962.91960	936.612	14.91	0.7616	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			159.71960	171.312	14.91	0.2384	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,545.59750	1,512.610	14.80	0.9144	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			42.39750	47.310	14.80	0.0856	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,410.05820	1,378.232	14.72	0.8911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			56.85820	62.932	14.72	0.1089	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,280.66080	1,250.190	14.77	0.8614	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			77.46080	84.890	14.77	0.1386	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,061.88380	2,026.170	16.06	0.9603	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			18.68380	20.870	16.06	0.0397	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,782.29400	1,747.804	15.39	0.9397	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			29.09400	32.504	15.39	0.0603	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,601.95140	1,568.560	14.94	0.9212	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			38.75140	43.260	14.94	0.0788	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,266.70620	2,230.369	16.55	0.9709	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			13.50620	15.069	16.55	0.0291	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,256.91770	2,220.606	16.53	0.9705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			13.71770	15.306	16.53	0.0295	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,208.02340	2,171.845	16.41	0.9682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			14.82340	16.545	16.41	0.0318	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,364.75990	2,328.186	16.78	0.9750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			11.55990	12.886	16.78	0.0250	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,315.69600	2,279.236	16.67	0.9730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			12.49600	13.936	16.67	0.0270	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,276.49830	2,240.135	16.57	0.9714	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			13.29830	14.835	16.57	0.0286	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,092.36500	1,064.537	14.89	0.8037	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			124.16500	134.137	14.89	0.1963	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			383.80170	372.378	16.62	0.4118	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			705.60170	731.978	16.62	0.5882	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			875.86490	853.162	15.10	0.7102	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			219.96490	235.262	15.10	0.2898	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			309.61290	300.202	17.29	0.3370	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			953.71290	982.302	17.29	0.6630	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			264.42050	256.481	17.86	0.2882	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,173.42050	1,203.481	17.86	0.7118	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			156.13750	150.913	19.26	0.1808	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,775.13750	1,807.913	19.26	0.8192	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,551.25760	2,514.264	16.53	0.9788	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			10.25760	11.264	16.53	0.0212	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,015.23580	989.709	14.94	0.7588	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			174.23580	186.709	14.94	0.2412	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			286.43910	278.336	18.21	0.2861	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,315.03910	1,345.136	18.21	0.7139	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			786.02030	766.922	15.52	0.6273	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			364.62030	383.722	15.52	0.3727	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,110.39600	1,086.188	14.99	0.7556	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			198.89600	212.888	14.99	0.2444	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			265.19860	257.846	18.71	0.2596	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,513.69860	1,544.546	18.71	0.7404	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			177.49470	171.962	19.79	0.1815	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,055.99470	2,088.662	19.79	0.8185	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,624.74130	2,587.260	15.81	0.9757	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			13.24130	13.960	15.81	0.0243	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			703.87950	686.993	16.00	0.5544	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			537.07950	558.593	16.00	0.4456	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			327.37860	318.519	18.37	0.2985	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,390.57860	1,420.119	18.37	0.7015	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,211.60780	1,187.775	15.01	0.7551	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			221.80780	236.675	15.01	0.2449	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			267.17460	259.137	19.53	0.2355	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,907.37460	1,938.037	19.53	0.7645	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			195.49980	189.372	20.41	0.1781	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,405.69980	2,438.272	20.41	0.8219	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,704.68630	2,667.458	15.14	0.9735	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			14.88630	16.358	15.14	0.0265	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,347.96720	2,311.467	14.77	0.9494	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			32.16720	34.467	14.77	0.0506	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			411.99840	401.674	18.25	0.3369	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,346.19840	1,374.674	18.25	0.6631	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,407.93150	1,382.833	14.91	0.7993	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			174.33150	188.133	14.91	0.2007	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,400.43080	1,375.396	14.91	0.7972	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			176.83080	190.696	14.91	0.2028	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,392.95140	1,367.979	14.92	0.7952	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			179.35140	193.279	14.92	0.2048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,420.88310	1,395.244	14.89	0.7992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			176.98310	190.144	14.89	0.2008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,413.38530	1,387.816	14.90	0.7972	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			179.48530	192.716	14.90	0.2028	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,268.53940	1,244.268	15.05	0.7553	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			234.63940	249.168	15.05	0.2447	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,247.66840	1,223.578	15.07	0.7487	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	13.53	Put			243.76840	258.478	15.07	0.2513	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,489.41850	1,463.148	14.83	0.8169	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			155.51850	168.048	14.83	0.1831	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			569.12440	555.017	17.25	0.4340	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			965.22440	989.917	17.25	0.5660	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			547.84560	534.176	17.38	0.4207	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			1,013.94560	1,039.076	17.38	0.5793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,405.91130	1,380.411	14.91	0.7952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			182.01130	195.311	14.91	0.2048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			249.02280	242.377	20.13	0.2112	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,245.12280	2,277.276	20.13	0.7888	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			216.44790	210.707	20.56	0.1862	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,492.54790	2,525.607	20.56	0.8138	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			594.58620	579.956	17.10	0.4496	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			910.68620	934.856	17.10	0.5504	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			191.63510	186.593	20.94	0.1666	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,717.73510	2,751.493	20.94	0.8334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			128.09360	126.138	23.27	0.1115	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,764.19360	3,801.038	23.27	0.8885	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			290.59890	282.816	19.68	0.2422	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,986.69890	2,017.716	19.68	0.7578	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,726.52540	1,696.520	14.71	0.8671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			102.62540	111.420	14.71	0.1329	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,650.52530	1,621.454	14.71	0.8530	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			116.62530	126.354	14.71	0.1470	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			204.07580	198.683	20.74	0.1764	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,600.17580	2,633.583	20.74	0.8236	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,404.02840	2,368.344	14.70	0.9516	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			30.12840	33.244	14.70	0.0484	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,318.79140	1,294.264	15.11	0.7554	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			245.89140	260.364	15.11	0.2446	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			269.08880	263.627	20.30	0.2181	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,316.18880	2,349.727	20.30	0.7819	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			221.51060	217.063	20.93	0.1828	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,688.61060	2,723.163	20.93	0.8172	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,788.59430	2,750.011	14.26	0.9744	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			15.69430	16.111	14.26	0.0256	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,414.14370	1,388.170	15.18	0.7568	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			265.94370	279.070	15.18	0.2432	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			267.51680	264.761	21.09	0.2024	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,749.31680	2,785.661	21.09	0.7976	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			235.39110	233.601	21.58	0.1802	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,037.19110	3,074.501	21.58	0.8198	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,863.61220	2,824.755	13.60	0.9755	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			15.41220	15.655	13.60	0.0245	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,078.65670	2,046.475	14.40	0.8912	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			91.45670	98.575	14.40	0.1088	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			575.17220	564.808	18.44	0.3848	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,407.97220	1,436.908	18.44	0.6152	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			266.69680	267.803	21.98	0.1892	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,240.49680	3,281.003	21.98	0.8108	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			251.87470	253.774	22.50	0.1782	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,455.67470	3,496.974	22.50	0.8218	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,939.06690	2,901.460	12.96	0.9772	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			12.86690	14.660	12.96	0.0228	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,509.87270	1,482.820	15.23	0.7588	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			283.67270	296.020	15.23	0.2412	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			284.78520	285.882	22.07	0.1957	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,269.08520	3,310.182	22.07	0.8043	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			280.68270	281.998	22.20	0.1927	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,324.98270	3,366.298	22.20	0.8073	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,543.57430	1,516.279	15.22	0.7600	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			287.87430	300.579	15.22	0.2400	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,411.01020	1,384.419	15.39	0.7232	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			355.31020	368.719	15.39	0.2768	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			333.96500	332.101	21.34	0.2250	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,872.86500	2,911.101	21.34	0.7750	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,366.92520	1,340.525	15.47	0.7084	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			385.82520	399.525	15.47	0.2916	0.00	0	48,990
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,719.56810	1,691.888	15.04	0.7972	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			229.76810	242.388	15.04	0.2028	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,712.55610	1,684.987	15.06	0.7955	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			232.75610	245.487	15.06	0.2045	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,705.31470	1,677.784	15.07	0.7938	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			235.51470	248.284	15.07	0.2062	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			333.36600	331.768	21.62	0.2194	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,042.76600	3,081.668	21.62	0.7806	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			312.38490	311.463	21.92	0.2067	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,221.78490	3,261.363	21.92	0.7933	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,731.33440	1,703.374	15.02	0.7977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			230.73440	243.274	15.02	0.2023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,724.33550	1,696.482	15.04	0.7959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			233.73550	246.382	15.04	0.2041	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,717.09830	1,689.279	15.05	0.7942	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			236.49830	249.178	15.05	0.2058	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,766.57260	1,738.198	14.94	0.8066	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			215.97260	228.098	14.94	0.1934	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			292.70480	294.971	23.15	0.1880	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,728.00480	3,771.071	23.15	0.8120	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			283.76030	286.484	23.51	0.1816	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,879.06030	3,922.584	23.51	0.8184	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,027.36960	2,986.852	12.27	0.9797	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		12.66960	12.952	12.27	0.0203	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,611.39890	1,584.426	15.23	0.7622	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		296.69890	310.526	15.23	0.2378	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		307.39550	312.960	24.36	0.1834	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,267.59550	4,314.960	24.36	0.8166	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,102.44070	3,060.712	11.93	0.9804	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		12.64070	12.712	11.93	0.0196	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,696.48120	1,669.269	15.23	0.7653	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		306.68120	321.269	15.23	0.2347	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		311.30260	316.644	24.19	0.1861	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,191.50260	4,238.644	24.19	0.8139	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,191.89180	3,148.450	11.67	0.9805	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		12.99180	13.050	11.67	0.0195	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,795.81120	1,767.933	15.23	0.7691	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		316.91120	332.533	15.23	0.2309	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		339.37010	344.102	25.37	0.1850	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		4,760.47010	4,808.702	25.37	0.8150	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,466.55770	2,427.073	12.86	0.9117	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		81.95770	85.373	12.86	0.0883	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,458.29130	2,418.900	12.89	0.9103	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		83.69130	87.200	12.89	0.0897	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,450.04900	2,410.753	12.92	0.9089	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		85.44900	89.053	12.92	0.0911	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,995.19170	1,967.125	15.06	0.8004	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		266.19170	280.925	15.06	0.1996	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,862.94140	1,835.092	15.24	0.7719	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		323.94140	338.892	15.24	0.2281	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		335.11160	336.322	25.26	0.1781	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,099.05510	5,143.100	25.26	0.8249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,253.13200	3,210.505	11.68	0.9795	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		14.13200	14.305	11.68	0.0205	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,046.11160	5,090.122	25.26	0.8219	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,009.05360	1,980.834	15.03	0.8035	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		260.05360	274.634	15.03	0.1965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,002.34740	1,974.237	15.05	0.8019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		263.34740	278.037	15.05	0.1981	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		328.05510	329.300	25.26	0.1751	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,233.71200	1,215.380	18.21	0.5288	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,294.31200	1,316.080	18.21	0.4712	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,230.19880	1,211.956	18.23	0.5276	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,300.79880	1,322.656	18.23	0.4724	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,226.69150	1,208.538	18.24	0.5264	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,307.29150	1,329.238	18.24	0.4736	0.00	0	0
Total \$ / R Option											0.00	0	2,123,284

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												629,548,208.60	44,619	2,864,115
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			14.02720		14.06230				0.0000	827,604.80	59	1,110
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.26530		14.30320				0.0000	1,198,285.20	84	383
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.49510		14.53390				0.0000	579,804.00	40	179
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.75010		14.79060				0.0000	0.00	0	55
Total \$ / R MAXI Future												2,605,694.00	183	1,727
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			10.11800	0.108	18.32	0.0000	0.00	0	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			220,240.49210	216,720.122	18.34	1.0000	0.00	0	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			10.49210	0.122	18.34	0.0000	0.00	0	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			222,239.75720	218,720.095	18.30	1.0000	0.00	0	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			9.75720	0.095	18.30	0.0000	0.00	0	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			221,240.11800	217,720.108	18.32	1.0000	0.00	0	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			193,600.40230	190,078.043	15.76	0.9521	0.00	0	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			2,280.40230	2,548.043	15.76	0.0479	0.00	0	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			192,635.54460	189,117.291	15.73	0.9514	0.00	0	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			2,315.54460	2,587.291	15.73	0.0486	0.00	0	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			191,671.21090	188,157.118	15.71	0.9507	0.00	0	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			2,351.21090	2,627.118	15.71	0.0493	0.00	0	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			131,096.05060	128,631.630	15.01	0.7682	0.00	0	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			21,706.05060	23,121.630	15.01	0.2318	0.00	0	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			130,382.75480	127,924.756	15.01	0.7660	0.00	0	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			21,992.75480	23,414.756	15.01	0.2340	0.00	0	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			129,672.26710	127,220.327	15.02	0.7639	0.00	0	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			22,282.26710	23,710.326	15.02	0.2361	0.00	0	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			83,369.68940	81,697.392	17.51	0.4878	0.00	0	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			105,309.68940	107,687.392	17.51	0.5122	0.00	0	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			84,053.08240	82,362.212	17.47	0.4910	0.00	0	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			103,993.08240	106,352.212	17.47	0.5090	0.00	0	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			83,710.55930	82,028.720	17.49	0.4894	0.00	0	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			104,650.55930	107,018.721	17.49	0.5106	0.00	0	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,605,694.00	183	1,727
£ / R	On	11/12/2015	Foreign Exchange Future			21.13880		21.34620			0.0000	40,142,581.20	1,899	40,195
£ / R	On	12/01/2016	Foreign Exchange Future			22.17890		22.40040			0.0000	0.00	0	2
£ / R	On	29/02/2016	Foreign Exchange Future			22.19040		22.41220			0.0000	0.00	0	47
£ / R	On	14/03/2016	Foreign Exchange Future			21.50390		21.71700			0.0000	31,825,772.00	1,480	9,232
£ / R	On	13/06/2016	Foreign Exchange Future			21.85720		22.07420			0.0000	8,742,880.00	400	425
£ / R	On	08/09/2016	Foreign Exchange Future			22.21100		22.43200			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.25660		22.47820			0.0000	0.00	0	200
Total £ / R Future												80,711,233.20	3,779	50,101
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,476.39140	3,268.805	19.20	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	Put			0.19140	0.005	19.20	0.0000	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,186.55690	2,978.833	19.56	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.35690	0.033	19.56	0.0001	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,856.92650	2,649.023	19.98	0.9991	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			0.72650	0.223	19.98	0.0009	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,846.94230	2,639.036	19.99	0.9991	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.74230	0.236	19.99	0.0009	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,836.95850	2,629.048	20.00	0.9990	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.75850	0.248	20.00	0.0010	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,950.58210	1,743.728	18.71	0.9841	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			4.38210	4.928	18.71	0.0159	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,356.86110	1,152.093	15.34	0.9544	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			10.66110	13.293	15.34	0.0456	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,239.21450	1,035.917	14.76	0.9414	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			13.01450	17.117	14.76	0.0586	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,131.94120	933.487	14.68	0.9197	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			15.74120	24.687	14.68	0.0803	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,035.93840	842.683	14.60	0.8950	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			19.73840	33.883	14.60	0.1050	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			665.82340	497.421	14.29	0.7315	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			69.62340	108.621	14.29	0.2685	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			649.63190	482.876	14.28	0.7213	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			73.43190	114.076	14.28	0.2787	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			617.74010	454.406	14.25	0.7003	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			81.54010	125.606	14.25	0.2997	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			347.10310	226.577	14.05	0.4680	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			200.90310	287.777	14.05	0.5320	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			265.35350	167.641	14.20	0.3786	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			269.15350	378.841	14.20	0.6214	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			201.42290	121.248	14.35	0.2975	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			355.22290	482.448	14.35	0.7025	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			104.88940	56.490	14.67	0.1621	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			578.68940	737.690	14.67	0.8379	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			7.09940	4.388	19.48	0.0142	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,860.89940	2,065.588	19.48	0.9858	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,375.33800	1,177.079	13.61	0.8496	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			64.93800	88.179	13.61	0.1504	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			881.22780	753.750	14.75	0.5531	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			499.02780	593.350	14.75	0.4469	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,577.17910	2,366.178	14.24	0.9318	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			50.17910	52.278	14.24	0.0682	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,567.49410	2,356.514	14.21	0.9313	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			50.49410	52.614	14.21	0.0687	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,557.81000	2,346.852	14.18	0.9308	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			50.81000	52.952	14.18	0.0692	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,921.55980	1,750.371	14.46	0.7436	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	20.49	Put			337.35980	383.171	14.46	0.2564	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,914.13950	1,743.238	14.45	0.7421	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			339.93950	386.038	14.45	0.2579	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,906.73850	1,736.115	14.45	0.7407	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			342.53850	388.915	14.45	0.2593	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,883.08300	1,734.015	15.06	0.6608	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,168.95140	1,281.390	15.87	0.4793	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			464.60820	425.331	19.31	0.2126	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,882.60820	4,064.331	19.31	0.7874	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			651.08300	723.015	15.06	0.3392	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,339.63580	1,230.200	15.85	0.5232	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,157.63580	1,269.200	15.85	0.4768	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,335.28300	1,226.284	15.86	0.5219	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,163.28300	1,275.284	15.86	0.4781	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,330.95140	1,222.390	15.87	0.5207	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,106.89460	1,018.833	16.57	0.4440	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,618.69460	1,752.233	16.57	0.5560	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,103.56440	1,015.748	16.57	0.4429	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,625.36440	1,759.148	16.57	0.5571	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,100.24530	1,012.665	16.58	0.4419	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,632.04530	1,766.065	16.58	0.5581	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												80,711,233.20	3,779	174,809
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11444		0.11450			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11668		0.11677			0.0000	5,717.17	49	1,422
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11890		0.11901			0.0000	0.00	0	0
Total ¥ / R Future												5,717.17	49	9,412
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,450.50630	2,443.606	28.40	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00630	0.006	28.40	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,450.83880	1,443.852	21.42	0.9984	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.33880	0.252	21.42	0.0016	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			472.56180	464.289	15.26	0.8882	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			22.06180	20.689	15.26	0.1118	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			286.14250	278.468	16.30	0.3945	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			609.24250	610.768	16.30	0.6055	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,686.51090	1,677.056	14.64	0.9745	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			9.61090	9.356	14.64	0.0255	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			806.63580	795.775	14.85	0.7766	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			129.73580	128.075	14.85	0.2234	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			283.96610	272.113	18.70	0.2836	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,383.06610	1,382.213	18.70	0.7164	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,096.81310	1,079.897	15.26	0.7710	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			195.91310	189.997	15.26	0.2290	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	Call			550.31140	532.010	16.52	0.4946	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			649.41140	642.110	16.52	0.5054	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												5,717.17	49	9,412
€ / R	On	11/12/2015	Foreign Exchange Future			14.92870		14.97870			0.0000	68,537,661.70	4,591	85,283
€ / R	On	29/12/2015	Foreign Exchange Future			14.98420		15.03660			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.07520		15.12880			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.08270		15.13560			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.09610		15.14910			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.22570		15.27960			0.0000	39,906,559.70	2,621	33,742
€ / R	On	13/06/2016	Foreign Exchange Future			15.51530		15.57130			0.0000	0.00	0	4,389
€ / R	On	19/09/2016	Foreign Exchange Future			15.84670		15.90620			0.0000	7,923,350.00	500	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.16860		16.23050			0.0000	0.00	0	4,500
Total € / R Future												116,367,571.40	7,712	128,614
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			821.60620	866.329	16.75	0.9353	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			4.85040	3.649	19.10	0.0167	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			1,336.15040	1,384.950	19.10	0.9833	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			2.99250	2.241	19.88	0.0104	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,524.29250	1,573.541	19.88	0.9896	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			220.91480	242.863	15.49	0.5580	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			176.47590	149.545	15.53	0.4188	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			237.77590	260.845	15.53	0.5812	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			91.97300	74.003	15.86	0.2477	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			403.27300	435.303	15.86	0.7523	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			20.30620	15.029	16.75	0.0647	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			125.16250	137.862	15.28	0.3901	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			198.89340	169.960	15.46	0.4577	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			210.19340	231.260	15.46	0.5423	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			194.14770	165.723	15.47	0.4499	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			215.44770	237.023	15.47	0.5501	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			189.61480	161.563	15.49	0.4420	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			5.70780	5.398	17.12	0.0255	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			956.71190	906.099	16.09	0.9645	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			8.01190	7.399	16.09	0.0355	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			697.35530	648.132	14.84	0.9129	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			18.65530	19.432	14.84	0.0871	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			303.86250	266.562	15.28	0.6099	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.01400	0.014	37.32	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,929.18760	1,879.270	22.50	0.9974	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.48760	0.570	22.50	0.0026	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,133.72690	1,083.505	17.51	0.9774	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			5.02690	4.805	17.51	0.0226	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,084.40780	1,034.098	17.12	0.9745	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	10.95	Call			4,028.71400	3,978.714	37.32	0.9999	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			90.53960	75.801	16.42	0.1861	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			753.93960	791.601	16.42	0.8139	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			187.49320	163.692	15.78	0.3437	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			450.89320	479.492	15.78	0.6563	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			682.75440	637.401	14.66	0.7085	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			163.95440	172.201	14.66	0.2915	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			675.86540	630.673	14.67	0.7045	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			167.06540	175.473	14.67	0.2955	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			669.01450	623.985	14.67	0.7005	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			170.21450	178.785	14.67	0.2995	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			528.74080	487.708	14.80	0.6092	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			249.94080	262.508	14.80	0.3908	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			488.38640	448.770	14.84	0.5792	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			279.58640	293.570	14.84	0.4208	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			387.01660	354.862	15.12	0.4852	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			401.41660	422.162	15.12	0.5148	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			249.79640	225.295	15.69	0.3464	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			634.19640	662.595	15.69	0.6536	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			347.84350	324.113	15.50	0.4108	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			598.74350	628.013	15.50	0.5892	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			174.08200	160.778	16.57	0.2343	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			1,084.98200	1,124.678	16.57	0.7657	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,492.26920	1,445.240	14.64	0.8874	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			62.66920	69.540	14.64	0.1126	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			277.02320	260.411	16.46	0.3082	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			997.42320	1,034.711	16.46	0.6918	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,251.00680	2,199.550	16.51	0.9590	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			21.40680	23.850	16.51	0.0410	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,105.41310	2,054.493	16.11	0.9507	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			25.81310	28.793	16.11	0.0493	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			627.78740	595.759	15.11	0.5718	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			398.18740	420.059	15.11	0.4282	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			212.99380	200.197	16.96	0.2475	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,233.39380	1,274.497	16.96	0.7525	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			289.42790	272.168	16.38	0.3195	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			959.82790	996.468	16.38	0.6805	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			897.70620	859.404	14.74	0.7112	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			218.10620	233.704	14.74	0.2888	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			242.90980	228.313	16.71	0.2764	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,113.30980	1,152.613	16.71	0.7236	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			676.46090	643.169	15.04	0.6002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			356.86090	377.469	15.04	0.3998	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,362.57610	1,316.843	14.65	0.8598	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			82.97610	91.143	14.65	0.1402	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			477.32660	451.257	15.46	0.4729	0.00	0	25,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			567.72660	595.557	15.46	0.5271	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,337.18710	1,291.727	14.65	0.8538	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			87.58710	96.027	14.65	0.1462	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,354.09300	1,308.449	14.65	0.8578	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			84.49300	92.749	14.65	0.1422	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			710.38420	676.251	14.99	0.6190	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			330.78420	350.551	14.99	0.3810	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,371.08200	1,325.260	14.65	0.8617	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			81.48200	89.560	14.65	0.1383	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			582.83130	561.058	16.34	0.4319	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			971.53130	1,005.758	16.34	0.5681	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,542.01720	1,502.245	14.56	0.8085	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			866.55410	837.202	15.38	0.5801	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			555.25410	581.902	15.38	0.4199	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			170.71720	186.945	14.56	0.1915	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			876.42090	846.866	15.36	0.5847	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			545.12090	571.566	15.36	0.4153	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			871.47760	842.022	15.37	0.5824	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			550.17760	576.722	15.37	0.4176	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			435.48060	461.918	15.00	0.3099	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,385.50100	1,352.469	15.01	0.6884	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			439.30100	465.769	15.01	0.3116	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,397.87540	1,364.780	15.00	0.6919	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			431.67540	458.080	15.00	0.3081	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,391.68060	1,358.618	15.00	0.6901	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			861.42300	842.997	17.70	0.4290	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,620.92300	1,664.397	17.70	0.5710	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			858.64290	840.323	17.71	0.4278	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,628.14290	1,671.723	17.71	0.5722	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			855.88060	837.654	17.73	0.4267	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,635.38060	1,679.054	17.73	0.5733	0.00	0	0
Total € / R Option												0.00	0	411,354
Total € / R												116,367,571.40	7,712	539,968
AUS / R	On	11/12/2015	Foreign Exchange Future			10.13810		10.12360			0.0000	0.00	0	14,347
AUS / R	On	15/01/2016	Foreign Exchange Future			10.18300		10.16890			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.26060		10.24610			0.0000	1,128,666.00	110	7,543
AUS / R	On	13/06/2016	Foreign Exchange Future			10.38380		10.36860			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.52510		10.51000			0.0000	0.00	0	500
Total AUS / R Future												1,128,666.00	110	22,643
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			531.28500	543.929	14.89	0.9567	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			7.68500	5.829	14.89	0.0433	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			826.14440	840.050	18.29	0.9863	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			2.54440	1.950	18.29	0.0137	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,873.60000	2,888.100	20.79	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	20.79	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			101.24800	98.223	14.48	0.4289	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			177.64800	160.123	14.48	0.5711	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,823.60000	2,838.100	21.20	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	21.20	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,773.60000	2,788.100	21.60	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	21.60	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			324.91480	332.333	12.80	0.6926	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			106.01480	99.333	12.80	0.3074	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			318.25130	325.561	12.79	0.6853	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			109.35130	102.561	12.79	0.3147	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			311.66060	318.863	12.79	0.6780	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			112.76060	105.863	12.79	0.3220	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			45.94310	44.038	12.29	0.1241	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,193.34580	1,178.982	14.66	0.8965	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			799.52310	812.213	12.31	0.8817	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			43.42310	41.613	12.31	0.1183	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			790.76830	803.411	12.30	0.8789	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			44.66830	42.811	12.30	0.1211	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			782.04310	794.638	12.29	0.8759	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			545.34710	556.034	11.98	0.7667	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			99.24710	95.434	11.98	0.2333	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			210.14050	214.096	12.25	0.4341	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			364.04050	353.496	12.25	0.5659	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			39.44580	39.582	14.66	0.1035	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			545.08700	554.751	12.65	0.6416	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			256.48700	250.951	12.65	0.3584	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			539.28660	548.878	12.65	0.6376	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			260.68660	255.078	12.65	0.3624	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			533.52540	543.047	12.66	0.6336	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			264.92540	259.247	12.66	0.3664	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			672.02770	680.904	13.55	0.6213	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			372.02770	365.804	13.55	0.3787	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			682.69190	691.770	13.54	0.6274	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			362.69190	356.670	13.54	0.3726	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			677.34500	686.321	13.54	0.6243	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			367.34500	361.221	13.54	0.3757	0.00	0	0
Total AU\$ / R Option												0.00	0	1,203
Total AU\$ / R												1,128,666.00	110	23,846
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.52860		10.53120			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.70640		10.71040			0.0000	0.00	0	2
Total CAD/ R Future												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
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			144.55870	141.052	13.95	0.5420	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			113.35870	112.452	13.95	0.4580	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			139.19020	135.784	13.94	0.5294	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			117.99020	117.184	13.94	0.4706	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			150.05020	146.445	13.95	0.5545	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			108.85020	107.845	13.95	0.4455	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			353.03120	356.734	12.77	0.5405	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			261.02260	260.690	12.72	0.4698	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			340.62260	344.290	12.72	0.5302	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			257.20140	256.888	12.74	0.4646	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			346.80140	350.488	12.74	0.5354	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			253.43120	253.134	12.77	0.4595	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	2
CF CANDCO	On	22/12/2015	Foreign Exchange Future			117.67940		132.31080			0.0000	0.00	0	10,000
Total CF CANDCO CAGJ Future												0.00	0	10,000
Total CF CANDCO CAGJ												0.00	0	10,000
CHF / R	On	11/12/2015	Foreign Exchange Future			13.78790		13.81590			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.09640		14.12730			0.0000	733,012.80	52	1,209
Total CHF / R Future												733,012.80	52	7,758
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			304.80440	320.398	16.42	0.6602	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			117.46200	105.271	16.44	0.3326	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			311.56200	327.371	16.44	0.6674	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			124.01730	111.394	16.40	0.3470	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			298.11730	313.494	16.40	0.6530	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			120.70440	108.298	16.42	0.3398	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			234.72810	224.595	17.58	0.2791	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,097.42810	1,118.195	17.58	0.7209	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			232.71100	222.655	17.60	0.2770	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,105.41100	1,126.254	17.60	0.7230	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			230.71460	220.734	17.62	0.2750	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,113.41460	1,134.334	17.62	0.7250	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												733,012.80	52	7,758
CNH / R	On	11/12/2015	Foreign Exchange Future			2.17930		2.18470			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.19580		2.20070			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,759.61700	1,705.335	20.51	0.9678	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			12.61700	12.335	20.51	0.0322	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,955.48240	1,901.165	21.11	0.9782	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			8.48240	8.165	21.11	0.0218	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,857.39310	1,803.081	20.82	0.9734	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			10.39310	10.081	20.82	0.0266	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			756.09790	733.642	15.61	0.5083	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			749.09790	775.642	15.61	0.4917	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			711.40650	689.886	15.66	0.4875	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			804.40650	831.886	15.66	0.5125	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			806.24040	782.807	15.62	0.5294	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			699.24040	724.807	15.62	0.4706	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			2.00450		2.01140			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.04590		2.05330			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			420.66680	380.409	17.59	0.5833	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			206.66680	235.409	17.59	0.4167	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			363.78170	327.413	17.66	0.5311	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			249.78170	282.413	17.66	0.4689	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			313.56490	280.712	17.79	0.4792	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			299.56490	335.712	17.79	0.5208	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			497.09380	477.341	19.60	0.3427	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,464.09380	1,518.341	19.60	0.6573	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			470.12870	451.296	19.69	0.3280	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,537.12870	1,592.296	19.69	0.6720	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			526.26700	505.466	19.53	0.3580	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,393.26700	1,446.465	19.53	0.6420	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			0.13740		0.13740			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13700		0.13700			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13690		0.13690			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13630		0.13630			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			0.07040		0.07060			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06690		0.06680			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
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06410		0.06400			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06180		0.06180			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.15880		9.15650			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.25610		9.25520			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.35710		9.35510			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			134.76860	134.215	12.21	0.6177	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			68.26860	65.415	12.21	0.3823	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			128.51080	127.880	12.17	0.6020	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			72.01080	69.080	12.17	0.3980	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			122.40540	121.701	12.12	0.5860	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			75.90540	72.901	12.12	0.4140	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			290.83430	291.382	11.30	0.5924	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			175.63430	175.282	11.30	0.4076	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			285.16660	285.696	11.30	0.5856	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			179.96660	179.596	11.30	0.4144	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			279.56780	280.079	11.30	0.5787	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			184.36780	183.979	11.30	0.4213	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			546.97770	549.821	12.82	0.6715	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			201.87770	202.721	12.82	0.3285	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			559.39200	562.334	12.81	0.6800	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			194.29200	195.235	12.81	0.3200	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			553.16190	556.054	12.81	0.6758	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			198.06190	198.954	12.81	0.3242	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06430		1.06520			0.0000	0.00	0	90
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06730		1.06830			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.07040		1.07140			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	140
Total QUANTO € / \$												0.00	0	140
RAIN	On	11/12/2015	Foreign Exchange Future			24,105.88000		24,184.73000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Future			9.92130		9.91650			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.05770		10.05460			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			754.42630	754.379	50.00	0.7236	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			197.92630	193.078	50.00	0.2764	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			768.15870	768.184	50.00	0.7302	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			191.65870	186.883	50.00	0.2698	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			761.27470	761.263	50.00	0.7269	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			194.77470	189.963	50.00	0.2731	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			466.05910	468.580	19.45	0.5501	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			391.45910	390.880	19.45	0.4499	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			438.17440	440.502	18.41	0.5467	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			373.57440	372.802	18.41	0.4533	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			410.27730	412.412	17.36	0.5430	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			355.67730	354.712	17.36	0.4570	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			4.86380		4.92910			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.81410		4.88000			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			440.09710	375.128	18.03	0.9810	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.99710	1.328	18.03	0.0190	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			430.16210	365.237	17.81	0.9794	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			1.06210	1.437	17.81	0.0206	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			420.23220	355.356	17.60	0.9777	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			1.13220	1.556	17.60	0.0223	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			417.54620	360.599	14.10	0.8252	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			27.54620	36.499	14.10	0.1748	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			408.82500	352.231	14.04	0.8186	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			28.82500	38.131	14.04	0.1814	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			400.15580	343.925	13.99	0.8117	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			30.15580	39.825	13.99	0.1883	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.18940		1.18180			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.14170		1.13390			0.0000	0.00	0	1
Total ZMW / R Future												0.00	0	7,689

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	7,689
Total Futures									831100103.17	56,504	1,037,604
Total Options									0.00	0	2,660,549
Grand Total:									831,100,103.17	56,504	3,698,153