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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/12/2015 Foreign Exchange Future			14.32310		14.27650			0.0000	0.00	0	276
\$ / R On 10/12/2015 Foreign Exchange Future			14.32840		14.28160			0.0000	0.00	0	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.33110		14.28420			0.0000	695,316,309.80	48,518	587,436
\$ / R On 21/12/2015 Foreign Exchange Future			14.35780		14.30970			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.36050		14.31220			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.37920		14.33010			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.41560		14.36700			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.41810		14.36970			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.42320		14.37500			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.45380		14.40680			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.45880		14.41210			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.49460		14.44730			0.0000	0.00	0	74
\$ / R On 19/02/2016 Foreign Exchange Future			14.51240		14.46490			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.52770		14.48000			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.53800		14.49000			0.0000	0.00	0	133
\$ / R On 11/03/2016 Foreign Exchange Future			14.56620		14.51810			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.57390		14.52570			0.0000	84,397,454.90	5,791	90,714
\$ / R On 16/03/2016 Foreign Exchange Future			14.57900		14.53080			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.59700		14.54870			0.0000	0.00	0	0
\$ / R On 29/03/2016 Foreign Exchange Future			14.61240		14.56400			0.0000	0.00	0	0
\$ / R On 18/04/2016 Foreign Exchange Future			14.66370		14.61500			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	26/04/2016			14.68420		14.63540			0.0000	0.00	0	0
\$ / R	On	10/05/2016			14.72020		14.67110			0.0000	0.00	0	0
\$ / R	On	27/05/2016			14.76380		14.71450			0.0000	0.00	0	0
\$ / R	On	06/06/2016			14.78990		14.74050			0.0000	0.00	0	0
\$ / R	On	09/06/2016			14.79790		14.74840			0.0000	0.00	0	264
\$ / R	On	13/06/2016			14.80860		14.75900			0.0000	2,946,911.40	199	33,136
\$ / R	On	28/06/2016			14.84850		14.79850			0.0000	0.00	0	0
\$ / R	On	27/07/2016			14.92570		14.87500			0.0000	0.00	0	0
\$ / R	On	11/08/2016			14.96560		14.91460			0.0000	0.00	0	0
\$ / R	On	26/08/2016			15.00550		14.95420			0.0000	0.00	0	0
\$ / R	On	06/09/2016			15.03510		14.98370			0.0000	0.00	0	0
\$ / R	On	08/09/2016			15.04060		14.98910			0.0000	0.00	0	0
\$ / R	On	15/09/2016			15.05970		15.00820			0.0000	0.00	0	259
\$ / R	On	19/09/2016			15.07060		15.01910			0.0000	7,535,300.00	500	13,149
\$ / R	On	28/09/2016			15.09520		15.04360			0.0000	0.00	0	0
\$ / R	On	26/10/2016			15.17170		15.11980			0.0000	0.00	0	0
\$ / R	On	28/11/2016			15.26190		15.20960			0.0000	0.00	0	0
\$ / R	On	14/12/2016			15.30680		15.25490			0.0000	0.00	0	251
\$ / R	On	19/12/2016			15.32090		15.26910			0.0000	0.00	0	1,060
\$ / R	On	13/03/2017			15.55840		15.50800			0.0000	0.00	0	0
\$ / R	On	19/06/2017			15.83550		15.78660			0.0000	0.00	0	0
Total \$ / R Future											790,195,976.10	55,008	732,973
\$ / R	On	08/12/2015	12.34	Call			1,936.55240	1,983.148	25.16	0.9997	0.00	0	0
\$ / R	On	08/12/2015	12.34	Put			0.05240	0.048	25.16	0.0003	0.00	0	0
\$ / R	On	10/12/2015	14.19	Call			215.12810	247.751	15.80	0.6332	0.00	0	0
\$ / R	On	10/12/2015	14.19	Put			123.52810	109.351	15.80	0.3668	0.00	0	0
\$ / R	On	11/12/2015	13.84	Put			31.16720	26.879	15.55	0.1229	0.00	0	13,360
\$ / R	On	11/12/2015	13.91	Call			417.65000	458.777	15.61	0.8391	0.00	0	200
\$ / R	On	11/12/2015	13.91	Put			43.45000	37.677	15.61	0.1609	0.00	0	200
\$ / R	On	11/12/2015	13.68	Call			617.36980	662.328	15.39	0.9403	0.00	0	0
\$ / R	On	11/12/2015	13.68	Put			13.16980	11.228	15.39	0.0597	0.00	0	0
\$ / R	On	11/12/2015	13.72	Call			580.76530	625.262	15.43	0.9274	0.00	0	500
\$ / R	On	11/12/2015	13.72	Put			16.56530	14.162	15.43	0.0726	0.00	0	500
\$ / R	On	11/12/2015	13.80	Call			509.67560	553.005	15.51	0.8959	0.00	0	0
\$ / R	On	11/12/2015	13.80	Put			25.47560	21.905	15.51	0.1041	0.00	0	11,200
\$ / R	On	11/12/2015	13.64	Call			654.56760	700.169	15.45	0.9504	0.00	0	0
\$ / R	On	11/12/2015	13.64	Put			10.36760	9.069	15.45	0.0496	0.00	0	10,000
\$ / R	On	11/12/2015	13.65	Call			645.21680	690.474	15.37	0.9488	0.00	0	0
\$ / R	On	11/12/2015	13.65	Put			11.01680	9.374	15.37	0.0512	0.00	0	15,000
\$ / R	On	11/12/2015	13.66	Call			635.89960	681.061	15.38	0.9461	0.00	0	2,000
\$ / R	On	11/12/2015	13.66	Put			11.69960	9.961	15.38	0.0539	0.00	0	0
\$ / R	On	11/12/2015	13.60	Call			692.27920	739.080	15.77	0.9564	0.00	0	1,300
\$ / R	On	11/12/2015	13.60	Put			8.07920	7.980	15.77	0.0436	0.00	0	0
\$ / R	On	11/12/2015	13.62	Call			673.36400	719.605	15.61	0.9535	0.00	0	0
\$ / R	On	11/12/2015	13.62	Put			9.16400	8.505	15.61	0.0465	0.00	0	4,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		663.95020	709.882	15.53	0.9520	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		9.75020	8.782	15.53	0.0480	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		790.07600	836.949	16.59	0.9682	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		5.87600	5.849	16.59	0.0318	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		770.45220	817.318	16.43	0.9662	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		6.25220	6.218	16.43	0.0338	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		702.00530	748.832	15.85	0.9578	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		7.80530	7.732	15.85	0.0422	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		908.29920	955.196	17.57	0.9779	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		4.09920	4.096	17.57	0.0221	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		888.54660	935.441	17.41	0.9766	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		4.34660	4.341	17.41	0.0234	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		849.09530	895.984	17.08	0.9735	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		4.89530	4.884	17.08	0.0265	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		977.55330	1,024.453	18.14	0.9820	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		3.35330	3.353	18.14	0.0180	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		967.64940	1,014.549	18.06	0.9815	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		3.44940	3.449	18.06	0.0185	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		928.06800	974.966	17.74	0.9792	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		3.86800	3.866	17.74	0.0208	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,066.81410	1,113.714	18.88	0.9861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		2.61410	2.614	18.88	0.0139	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,037.03720	1,083.938	18.64	0.9849	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		2.83720	2.838	18.64	0.0151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,007.28270	1,054.183	18.39	0.9835	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		3.08270	3.083	18.39	0.0165	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,116.48620	1,163.385	19.29	0.9879	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		2.28620	2.285	19.29	0.0121	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,086.67690	1,133.576	19.04	0.9869	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		2.47690	2.476	19.04	0.0131	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,076.74440	1,123.644	18.96	0.9865	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		2.54440	2.544	18.96	0.0135	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,235.87670	1,282.771	20.27	0.9913	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		1.67670	1.671	20.27	0.0087	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,186.10430	1,233.000	19.86	0.9901	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		1.90430	1.900	19.86	0.0099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,136.36860	1,183.266	19.45	0.9886	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		2.16860	2.166	19.45	0.0114	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,425.25780	1,472.102	21.72	0.9949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		1.05780	1.002	21.72	0.0051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,385.36230	1,432.251	21.50	0.9941	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		1.16230	1.151	21.50	0.0059	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,285.68020	1,332.573	20.68	0.9924	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		1.48020	1.473	20.68	0.0076	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,514.98530	1,561.835	22.23	0.9962	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		0.78530	0.735	22.23	0.0038	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	11/12/2015	Foreign Exchange Option	12.80	Call		1,485.07030	1,531.915	22.06	0.9958	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		0.87030	0.815	22.06	0.0042	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,435.23350	1,482.068	21.78	0.9950	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		1.03350	0.968	21.78	0.0050	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,684.64070	1,731.512	23.18	0.9979	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		0.44070	0.412	23.18	0.0021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,584.81840	1,631.679	22.62	0.9970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		0.61840	0.579	22.62	0.0030	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,524.95890	1,571.811	22.28	0.9963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		0.75890	0.711	22.28	0.0037	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,724.58510	1,771.460	23.41	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		0.38510	0.360	23.41	0.0019	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,714.59830	1,761.472	23.35	0.9981	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		0.39830	0.372	23.35	0.0019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,704.61200	1,751.485	23.30	0.9980	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		0.41200	0.385	23.30	0.0020	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,104.30950	2,151.201	25.54	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.10950	0.101	25.54	0.0005	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,084.31690	2,131.208	25.43	0.9994	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		0.11690	0.108	25.43	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,784.51490	1,831.394	23.75	0.9985	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		0.31490	0.294	23.75	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,184.28440	2,231.178	25.99	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		0.08440	0.078	25.99	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,134.29930	2,181.192	25.71	0.9995	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		0.09930	0.092	25.71	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,124.30260	2,171.195	25.66	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		0.10260	0.095	25.66	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,334.25210	2,381.148	26.84	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		0.05210	0.048	26.84	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,284.26110	2,331.156	26.56	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		0.06110	0.056	26.56	0.0003	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,244.26950	2,291.164	26.33	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		0.06950	0.064	26.33	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,534.22750	2,581.125	27.96	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		0.02750	0.025	27.96	0.0001	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,484.23230	2,531.129	27.68	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		0.03230	0.029	27.68	0.0002	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,384.24440	2,431.140	27.12	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		0.04440	0.040	27.12	0.0002	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,884.21080	2,931.103	28.61	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.01080	0.004	28.61	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,684.21720	2,731.115	28.80	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.01720	0.015	28.80	0.0001	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,674.21770	2,721.116	28.75	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.01770	0.016	28.75	0.0001	0.00	0	580

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		3,334.21030	3,381.100	25.19	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.01030	0.000	25.19	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,284.21040	3,331.100	25.57	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.01040	0.000	25.57	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		5,084.20010	5,131.100	18.36	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00010	0.000	18.36	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		5,034.20010	5,081.100	18.36	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00010	0.000	18.36	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		3,084.21070	3,131.100	27.09	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.01070	0.000	27.09	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		5,134.20010	5,181.100	18.36	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00010	0.000	18.36	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00040	0.000	22.49	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,485.80040	6,438.900	22.49	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		2.66180	3.321	19.76	0.0169	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,288.46180	1,242.221	19.76	0.9831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		1.31410	1.566	20.61	0.0083	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,517.11410	1,470.466	20.61	0.9917	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		0.19180	0.245	23.74	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,215.99180	2,169.145	23.74	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		16.95450	22.416	17.71	0.0972	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		732.75450	691.316	17.71	0.9028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		6.31690	8.160	18.76	0.0390	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,022.11690	977.060	18.76	0.9610	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		4.28530	5.465	19.21	0.0269	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,140.08530	1,094.365	19.21	0.9731	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call		31.41310	40.172	17.27	0.1599	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put		577.21310	539.072	17.27	0.8401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		30.32060	38.850	17.30	0.1555	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		586.12060	547.750	17.30	0.8445	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		18.94550	24.901	17.63	0.1064	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		704.74550	663.801	17.63	0.8936	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		93.63750	112.577	16.42	0.3638	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		309.43750	281.477	16.42	0.6362	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		49.20010	61.370	16.93	0.2267	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		465.00010	430.270	16.93	0.7733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		41.50960	52.271	17.06	0.1989	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		507.30960	471.172	17.06	0.8011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		166.80000	194.707	15.98	0.5339	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		182.60000	163.607	15.98	0.4661	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		137.39440	161.491	16.08	0.4720	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		223.19440	200.391	16.08	0.5280	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		126.09050	148.964	16.16	0.4460	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		241.89050	217.864	16.16	0.5540	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		196.62200	226.972	15.92	0.5871	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		152.42200	135.872	15.92	0.4129	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		181.29970	210.437	15.95	0.5606	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		167.09970	149.337	15.95	0.4394	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		176.37520	205.104	15.96	0.5517	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		172.17520	154.004	15.96	0.4483	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		285.57440	321.518	15.78	0.7138	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		91.37440	80.418	15.78	0.2862	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		266.16360	301.065	15.81	0.6896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		101.96360	89.965	15.81	0.3104	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		218.34070	250.268	15.89	0.6221	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		134.14070	119.168	15.89	0.3779	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		341.10710	379.591	15.71	0.7740	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		66.90710	58.491	15.71	0.2260	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		319.65640	357.230	15.73	0.7522	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		75.45640	66.130	15.73	0.2478	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		312.67030	349.929	15.74	0.7447	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		78.47030	68.829	15.74	0.2553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		409.66720	450.558	15.62	0.8331	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		45.46720	39.458	15.62	0.1669	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		386.14270	426.286	15.65	0.8145	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		51.94270	45.186	15.65	0.1855	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		348.41950	387.195	15.70	0.7810	19,359,730.00	50,000	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		64.21950	56.095	15.70	0.2190	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		483.85970	526.659	15.54	0.8820	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		29.65970	25.559	15.54	0.1180	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		475.36720	517.979	15.55	0.8771	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,509.70650	3,557.806	27.75	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00650	0.006	27.75	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,169.71060	3,217.811	25.59	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.01060	0.011	25.59	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,159.71080	3,207.811	25.53	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.01080	0.011	25.53	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		311.89980	342.854	15.35	0.6518	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		152.19980	135.054	15.35	0.3482	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.23860	0.241	27.04	0.0009	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,560.53860	3,512.441	27.04	0.9991	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		436.90980	472.925	15.28	0.7609	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		94.70980	82.425	15.28	0.2391	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		429.80340	465.544	15.29	0.7552	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		97.60340	85.044	15.29	0.2448	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call		0.00000	203.120	15.72	0.4614	3,046,798.50	15,000	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		91.87650	79.864	15.28	0.2335	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put		0.00000	272.620	15.72	0.5386	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		495.92980	534.034	15.23	0.8039	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		73.72980	63.534	15.23	0.1961	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call		488.34610	526.201	15.24	0.7987	0.00	0	10,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put		76.14610	65.701	15.24	0.2013	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			444.07650	480.364	15.28	0.7665	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			858.17460	903.609	15.44	0.9197	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			28.07460	24.409	15.44	0.0803	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			510.58910	546.499	15.17	0.7719	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			100.48910	87.299	15.17	0.2281	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			663.55540	703.352	15.04	0.8007	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			96.55540	87.752	15.04	0.1993	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,445.81660	1,493.540	14.83	0.9809	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			6.11660	5.440	14.83	0.0191	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			536.58320	572.694	15.27	0.7123	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			161.58320	149.494	15.27	0.2877	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			132.56040	146.117	16.94	0.2740	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			757.56040	722.917	16.94	0.7260	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			138.58860	152.856	17.13	0.2591	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			891.78860	859.056	17.13	0.7409	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			112.17830	124.351	17.47	0.2179	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,025.37830	990.551	17.47	0.7821	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			964.97610	1,009.017	14.83	0.8762	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			58.17610	55.217	14.83	0.1238	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			329.86660	356.232	15.65	0.5015	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			403.06660	382.432	15.65	0.4985	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,608.40770	2,655.400	19.23	0.9956	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			1.60770	1.600	19.23	0.0044	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,449.00510	1,496.159	14.85	0.9652	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			12.20510	12.359	14.85	0.0348	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,316.07990	1,362.331	14.76	0.9503	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			19.27990	18.531	14.76	0.0497	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			779.60900	819.716	14.92	0.8033	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			107.50900	100.916	14.92	0.1967	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			443.76810	475.085	15.43	0.5979	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			291.66810	276.285	15.43	0.4021	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,849.48090	2,896.707	19.20	0.9949	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			2.18090	2.107	19.20	0.0051	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			148.42660	159.265	17.64	0.2397	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,101.12660	1,064.665	17.64	0.7603	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			731.63980	766.064	15.10	0.7263	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			196.73980	183.664	15.10	0.2737	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			513.90620	541.581	15.49	0.5931	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			349.00620	329.181	15.49	0.4069	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			277.95670	294.184	16.57	0.3819	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			723.05670	691.784	16.57	0.6181	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			320.09790	336.741	16.39	0.4127	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			680.09790	649.041	16.39	0.5873	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			148.37280	156.607	18.09	0.2187	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,308.37280	1,268.907	18.09	0.7813	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,684.51500	2,732.076	18.23	0.9904	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			4.51500	4.376	18.23	0.0096	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,074.65200	1,115.569	14.91	0.8480	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			94.65200	87.869	14.91	0.1520	0.00	0	150
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			776.16110	810.894	15.06	0.7280	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			206.16110	192.894	15.06	0.2720	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			417.10670	437.472	15.86	0.4950	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			527.10670	499.472	15.86	0.5050	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,008.71230	2,056.057	16.21	0.9621	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			20.61230	19.857	16.21	0.0379	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,477.72140	3,525.965	19.67	0.9959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			2.02140	2.065	19.67	0.0041	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,980.05180	3,028.375	18.42	0.9911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			4.35180	4.475	18.42	0.0089	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,930.39550	2,978.731	18.30	0.9904	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			4.69550	4.831	18.30	0.0096	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			5.53550	6.311	25.09	0.0098	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,709.83550	5,662.412	25.09	0.9902	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			128.28360	134.789	19.06	0.1739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,752.58360	1,710.889	19.06	0.8261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			95.85170	100.885	19.67	0.1342	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,070.15170	2,026.985	19.67	0.8658	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			78.22200	82.434	20.11	0.1117	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,302.52200	2,258.534	20.11	0.8883	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			202.33060	211.874	17.97	0.2588	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,276.63060	1,237.974	17.97	0.7412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			178.65570	187.261	18.28	0.2325	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,402.95570	1,363.361	18.28	0.7675	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			132.68840	139.389	18.99	0.1792	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,716.98840	1,675.489	18.99	0.8208	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			327.11960	342.140	16.81	0.3854	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			831.41960	798.240	16.81	0.6146	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			271.55790	283.899	17.25	0.3313	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			995.85790	959.999	17.25	0.6687	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			267.01350	279.130	17.29	0.3267	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,011.31350	975.230	17.29	0.6733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			432.52720	452.294	16.15	0.4784	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			606.82720	578.394	16.15	0.5216	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			414.65250	433.647	16.25	0.4635	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			638.95250	609.747	16.25	0.5365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			365.22500	382.013	16.55	0.4204	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			739.52500	708.113	16.55	0.5796	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			604.43880	631.438	15.58	0.6018	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			388.73880	367.538	15.58	0.3982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			512.78770	535.964	15.80	0.5407	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			487.08770	462.064	15.80	0.4593	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			474.45630	495.987	15.93	0.5122	0.00	0	1,204

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		538.75630	512.087	15.93	0.4878	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call		719.96280	751.170	15.35	0.6692	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put		294.26280	277.270	15.35	0.3308	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call		663.05680	692.273	15.46	0.6373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put		337.35680	318.373	15.46	0.3627	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		657.55670	686.573	15.47	0.6340	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		341.85670	322.673	15.47	0.3660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		940.25190	977.619	15.00	0.7719	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		174.55190	163.719	15.00	0.2281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		818.23330	852.518	15.17	0.7191	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		232.53330	218.618	15.17	0.2809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		780.33990	813.489	15.23	0.7007	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		254.63990	239.589	15.23	0.2993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,099.04520	1,139.109	14.93	0.8258	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		123.34520	115.209	14.93	0.1742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,037.05760	1,076.143	14.96	0.8061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		141.35760	132.243	14.96	0.1939	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call		947.51990	985.025	14.99	0.7747	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put		171.81990	161.125	14.99	0.2253	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,389.47080	1,433.069	14.82	0.8977	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		63.77080	59.169	14.82	0.1023	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,337.65970	1,380.739	14.84	0.8870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		71.95970	66.839	14.84	0.1130	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		1,138.67590	1,179.319	14.92	0.8374	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		112.97590	105.420	14.92	0.1626	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,758.39520	1,804.615	15.49	0.9432	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		32.69520	30.715	15.49	0.0568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,616.88950	1,662.300	15.14	0.9300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		41.18950	38.400	15.14	0.0700	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,477.44860	1,521.829	14.79	0.9139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		51.74860	47.929	14.79	0.0861	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,279.59800	2,327.435	16.75	0.9740	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		13.89800	13.535	16.75	0.0260	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,997.80310	2,044.980	16.07	0.9603	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		22.10310	21.080	16.07	0.0397	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,815.48460	1,861.975	15.63	0.9479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		29.78460	28.075	15.63	0.0521	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,485.56890	2,533.679	17.24	0.9810	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		9.86890	9.779	17.24	0.0190	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,475.73210	2,523.832	17.22	0.9807	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		10.03210	9.932	17.22	0.0193	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		2,426.58880	2,474.635	17.10	0.9792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		10.88880	10.735	17.10	0.0208	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,584.06850	2,632.267	17.47	0.9837	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		8.36850	8.367	17.47	0.0163	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,534.78920	2,582.946	17.36	0.9824	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			9.08920	9.046	17.36	0.0176	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,495.40790	2,543.528	17.26	0.9813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			9.70790	9.628	17.26	0.0187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,732.21980	2,780.511	17.82	0.9870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			6.51980	6.611	17.82	0.0130	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,702.55520	2,750.831	17.75	0.9864	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			6.85520	6.931	17.75	0.0136	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,623.53150	2,671.759	17.57	0.9846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			7.83150	7.859	17.57	0.0154	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,277.11280	1,319.364	14.89	0.8701	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			86.31280	80.364	14.89	0.1299	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			467.13380	487.916	16.04	0.5018	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			566.33380	538.916	16.04	0.4982	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			374.42370	390.862	16.71	0.4131	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			795.72370	763.862	16.71	0.5869	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,039.71540	1,078.164	15.00	0.7925	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			161.01540	151.164	15.00	0.2075	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,190.11610	1,230.510	14.88	0.8314	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			126.11610	118.110	14.88	0.1686	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			316.70630	330.253	17.23	0.3531	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,002.70630	967.853	17.23	0.6469	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			185.51810	193.758	18.66	0.2236	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,581.51810	1,541.358	18.66	0.7764	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,771.44380	2,819.521	17.05	0.9864	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			7.44380	7.121	17.05	0.0136	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			925.24300	958.306	15.18	0.7114	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			280.24300	264.606	15.18	0.2886	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			335.81610	348.804	17.56	0.3436	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,140.81610	1,105.104	17.56	0.6564	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			205.68400	213.932	19.22	0.2183	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,860.28400	1,819.732	19.22	0.7817	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,844.37540	2,892.698	16.09	0.9848	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			8.97540	8.498	16.09	0.0152	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,284.35430	1,324.312	14.86	0.8232	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			148.95430	140.112	14.86	0.1768	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			307.44950	318.917	18.04	0.3097	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,332.04950	1,294.717	18.04	0.6903	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			822.38060	851.158	15.58	0.6339	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			431.28060	410.958	15.58	0.3661	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			377.28620	390.439	17.70	0.3521	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,216.18620	1,180.239	17.70	0.6479	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,924.71120	2,973.402	15.23	0.9837	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			10.21120	9.602	15.23	0.0163	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,383.79590	1,423.537	14.78	0.8185	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			169.29590	159.737	14.78	0.1815	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			303.93880	312.881	18.91	0.2755	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,719.43880	1,679.081	18.91	0.7245	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			220.44800	227.963	19.81	0.2086	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,205.94800	2,164.163	19.81	0.7914	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,562.61170	2,610.495	14.76	0.9680	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			22.11170	20.595	14.76	0.0320	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			468.10350	482.749	17.57	0.3902	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,177.60350	1,142.849	17.57	0.6098	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			133.98000	125.700	14.64	0.1467	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,574.40020	1,615.534	14.65	0.8515	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			136.00020	127.634	14.65	0.1485	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,590.58520	1,631.887	14.64	0.8549	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			132.18520	123.987	14.64	0.1451	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,582.38000	1,623.600	14.64	0.8533	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,603.06340	1,644.448	14.63	0.8544	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			134.06340	125.848	14.63	0.1456	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,594.87850	1,636.182	14.63	0.8528	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			135.87850	127.582	14.63	0.1472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,439.70380	1,479.249	14.79	0.8163	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			180.70380	170.649	14.79	0.1837	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,417.20530	1,456.475	14.82	0.8106	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			188.20530	177.875	14.82	0.1894	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,677.52810	1,719.768	14.64	0.8682	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			118.52810	111.168	14.64	0.1318	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			649.24370	669.901	16.65	0.4980	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			820.24370	791.301	16.65	0.5020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			624.61970	644.453	16.78	0.4834	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			865.61970	835.853	16.78	0.5166	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,586.90870	1,628.129	14.64	0.8510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			137.90870	129.529	14.64	0.1490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			280.67670	289.093	19.53	0.2449	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,051.67670	2,010.493	19.53	0.7551	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			242.73450	249.982	19.94	0.2155	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,293.73450	2,251.382	19.94	0.7845	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			678.65030	700.274	16.51	0.5152	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			769.65030	741.674	16.51	0.4848	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			213.84810	220.200	20.30	0.1924	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,514.84810	2,471.600	20.30	0.8076	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			134.54410	137.493	22.25	0.1225	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,545.54410	3,498.893	22.25	0.8775	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			328.74580	337.825	19.06	0.2807	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,799.74580	1,759.225	19.06	0.7193	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,926.65500	1,971.256	14.65	0.9071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			77.65500	72.656	14.65	0.0929	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,847.93400	1,891.866	14.64	0.8959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			88.93400	83.266	14.64	0.1041	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			228.32780	235.130	20.11	0.2041	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,399.32780	2,356.530	20.11	0.7959	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,620.15190	2,668.356	14.67	0.9695	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			21.15190	19.756	14.67	0.0305	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,008.72450	3,058.586	14.45	0.9835	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			10.22450	10.086	14.45	0.0165	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,489.20730	1,529.769	14.86	0.8142	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			190.70730	181.269	14.86	0.1858	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			301.65690	310.820	19.67	0.2505	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,123.15690	2,082.320	19.67	0.7495	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			246.33060	253.647	20.28	0.2092	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,487.83060	2,445.147	20.28	0.7908	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			258.58920	265.425	20.84	0.2021	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,833.58920	2,789.725	20.84	0.7979	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,085.64070	3,136.177	13.89	0.9834	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			10.64070	10.477	13.89	0.0166	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,583.25520	1,625.199	14.95	0.8117	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			208.25520	199.499	14.95	0.1883	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			295.46850	303.562	20.39	0.2282	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,550.46850	2,507.862	20.39	0.7718	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,280.53650	2,327.436	14.10	0.9257	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			65.93650	61.836	14.10	0.0743	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			639.25490	658.371	17.79	0.4332	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,244.65490	1,212.771	17.79	0.5668	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,677.71580	1,720.946	14.99	0.8107	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			223.51580	215.446	14.99	0.1893	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			290.76980	297.569	21.16	0.2088	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,036.56980	2,992.069	21.16	0.7912	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			268.07550	274.114	21.49	0.1935	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,243.87550	3,198.614	21.49	0.8065	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,165.21190	3,216.362	13.43	0.9833	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			11.01190	10.862	13.43	0.0167	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			301.55470	308.463	21.29	0.2105	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,117.85470	3,073.363	21.29	0.7895	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,711.78070	1,753.872	14.94	0.8114	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			228.08070	218.772	14.94	0.1886	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,569.48090	1,611.340	15.17	0.7770	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			285.78090	276.240	15.17	0.2230	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			307.84400	314.961	21.21	0.2146	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,064.14400	3,019.861	21.21	0.7854	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,521.40080	1,562.688	15.24	0.7631	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			312.30080	302.088	15.24	0.2369	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			364.09390	373.053	20.59	0.2493	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,674.99390	2,632.453	20.59	0.7507	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,877.92400	1,921.090	14.61	0.8436	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			179.72400	171.390	14.61	0.1564	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,892.93580	1,936.215	14.57	0.8468	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	15/09/2016	Foreign Exchange Option	13.29	Put			174.73580	166.515	14.57	0.1532	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,885.42030	1,928.643	14.59	0.8452	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			177.22030	168.943	14.59	0.1548	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			361.75620	370.254	20.86	0.2420	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,842.65620	2,799.654	20.86	0.7580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			338.26260	345.988	21.15	0.2273	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,019.16260	2,975.388	21.15	0.7727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,904.53800	1,947.693	14.54	0.8471	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			175.43800	167.093	14.54	0.1529	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,897.03460	1,940.129	14.56	0.8455	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			177.93460	169.529	14.56	0.1545	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,889.55050	1,932.585	14.58	0.8439	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			180.45050	171.985	14.58	0.1561	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,942.39620	1,985.860	14.46	0.8551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			163.29620	155.260	14.46	0.1449	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,778.56720	1,819.904	14.86	0.8130	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			234.96720	224.704	14.86	0.1870	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			305.60680	310.696	22.03	0.2004	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,512.00680	3,465.496	22.03	0.7996	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			295.40320	300.010	22.36	0.1928	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,661.80320	3,614.810	22.36	0.8072	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,254.69150	3,306.070	12.95	0.9837	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			11.09150	10.870	12.95	0.0163	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,860.72940	1,902.613	14.75	0.8154	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			240.92940	230.913	14.75	0.1846	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			325.45810	328.578	23.02	0.1959	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,975.65810	3,926.878	23.02	0.8041	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			321.02780	323.945	23.18	0.1927	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,051.22780	4,002.245	23.18	0.8073	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,331.15740	3,382.929	12.66	0.9836	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			11.35740	11.229	12.66	0.0164	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			350.00390	354.449	24.22	0.1931	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,540.40390	4,492.549	24.22	0.8069	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,421.55550	3,473.546	12.39	0.9836	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			11.95550	11.646	12.39	0.0164	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,952.42050	1,992.644	14.47	0.8206	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			242.82050	230.744	14.47	0.1794	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,648.33120	2,694.640	12.15	0.9438	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			53.43120	47.840	12.15	0.0562	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,665.80620	2,712.267	12.09	0.9460	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			50.90620	45.467	12.09	0.0540	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,657.05720	2,703.442	12.12	0.9449	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			52.15720	46.642	12.12	0.0551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,164.58890	2,204.615	14.38	0.8469	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			205.48890	193.715	14.38	0.1531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,032.05100	2,070.477	14.79	0.8176	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			262.95100	249.577	14.79	0.1824	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			366.41920	374.600	24.83	0.1938	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,899.66290	4,855.896	24.83	0.8095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,482.22090	3,533.836	12.39	0.9825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			13.12090	12.936	12.39	0.0175	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,847.31920	4,803.700	24.83	0.8062	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,179.02820	2,219.227	14.33	0.8499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			199.92820	188.327	14.33	0.1501	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,171.79880	2,211.909	14.35	0.8484	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			202.69880	191.009	14.35	0.1516	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			358.76290	366.796	24.83	0.1905	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,322.64110	1,341.979	17.57	0.5678	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,154.64110	1,123.579	17.57	0.4322	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,319.05870	1,338.341	17.59	0.5665	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,161.05870	1,129.941	17.59	0.4335	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,315.48350	1,334.710	17.61	0.5652	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,167.48350	1,136.310	17.61	0.4348	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,267.24890	1,230.271	17.79	0.4190	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,540.25130	1,552.139	17.80	0.5799	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,273.65130	1,236.639	17.80	0.4201	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,536.65870	1,548.520	17.82	0.5788	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,280.05870	1,243.020	17.82	0.4212	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,543.84890	1,555.771	17.79	0.5810	0.00	0	0
Total \$ / R Option												22,406,528.50	65,000	2,074,880
Total \$ / R												812,602,504.60	120,008	2,807,853
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.33110		14.28420			0.0000	831,203.80	58	1,146
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.57390		14.52570			0.0000	801,564.50	55	425
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.80860		14.75900			0.0000	148,086.00	10	174
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.07060		15.01910			0.0000	0.00	0	55
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.32090		15.26910			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,780,854.30	123	1,800
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3.78330	3.442	27.40	0.0002	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			242,423.90570	247,113.555	27.34	0.9998	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3.90570	3.555	27.34	0.0002	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			244,423.66480	249,113.332	27.46	0.9998	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3.66480	3.332	27.46	0.0002	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			243,423.78330	248,113.442	27.40	0.9998	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			215,283.33200	220,042.248	16.45	0.9685	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			1,713.33200	1,652.248	16.45	0.0315	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			214,310.95160	219,067.663	16.42	0.9681	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			1,740.95160	1,677.663	16.42	0.0319	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			213,339.05480	218,093.513	16.40	0.9676	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			1,769.05480	1,703.513	16.40	0.0324	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		148,531.71210	152,540.616	14.75	0.8277		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		16,631.71210	15,680.616	14.75	0.1723		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		147,766.04620	151,765.589	14.75	0.8258		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		16,866.04620	15,905.589	14.75	0.1742		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		147,002.35530	150,993.074	14.76	0.8239		0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		17,102.35530	16,133.074	14.76	0.1761		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		92,042.15800	94,739.988	16.95	0.5409		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		91,132.15800	88,679.988	16.95	0.4591		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		92,800.65270	95,514.286	16.92	0.5444		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		89,890.65270	87,454.286	16.92	0.4556		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		92,423.47080	95,125.955	16.94	0.5427		0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		90,513.47080	88,065.955	16.94	0.4573		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		119,623.41540	122,468.313	16.88	0.5841		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		91,713.41540	89,378.313	16.88	0.4159		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		119,232.25670	122,069.067	16.90	0.5826		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		92,322.25670	89,979.067	16.90	0.4174		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		118,843.40850	121,672.148	16.92	0.5811		0.00	0	0	
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		92,933.40850	90,582.148	16.92	0.4189		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,780,854.30	123	1,800
£ / R	On	11/12/2015	Foreign Exchange Future		21.58430	21.59210		0.0000		36,153,702.50		1,675	39,301	
£ / R	On	12/01/2016	Foreign Exchange Future		22.64970	22.65130		0.0000		0.00		0	15	
£ / R	On	29/02/2016	Foreign Exchange Future		22.65790	22.66310		0.0000		0.00		0	47	
£ / R	On	14/03/2016	Foreign Exchange Future		21.95520	21.96290		0.0000		18,003,264.00		820	9,327	
£ / R	On	13/06/2016	Foreign Exchange Future		22.31250	22.31950		0.0000		223,125.00		10	425	
£ / R	On	08/09/2016	Foreign Exchange Future		22.67140	22.67710		0.0000		0.00		0	0	
£ / R	On	19/09/2016	Foreign Exchange Future		22.71810	22.72370		0.0000		0.00		0	200	
£ / R	On	19/12/2016	Foreign Exchange Future		23.11060	23.11700		0.0000		0.00		0	0	
Total £ / R Future												54,380,091.50	2,505	49,315
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,722.19170	3,714.361	27.53	0.9998	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		0.09170	0.061	27.53	0.0002	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,432.25610	3,424.406	26.31	0.9996	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.15610	0.106	26.31	0.0004	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,102.38980	3,094.502	24.93	0.9993	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		0.28980	0.202	24.93	0.0007	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,092.39540	3,084.506	24.89	0.9993	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		0.29540	0.206	24.89	0.0007	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,082.40110	3,074.510	24.84	0.9993	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		0.30110	0.210	24.84	0.0007	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,193.84950	2,185.619	21.11	0.9954	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		1.74950	1.319	21.11	0.0046	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,597.06350	1,588.672	18.24	0.9843	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		4.96350	4.372	18.24	0.0157	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	20.12	Call		1,478.30070	1,469.931	17.66	0.9797	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		6.20070	5.631	17.66	0.0203	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,369.75090	1,361.437	17.13	0.9743	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		7.65090	7.137	17.13	0.0257	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,271.41130	1,263.189	16.65	0.9680	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		9.31130	8.889	16.65	0.0320	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		871.29820	862.873	15.39	0.9070	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		29.19820	28.573	15.39	0.0930	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		853.12140	844.639	15.36	0.9021	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		31.02140	30.339	15.36	0.0979	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		817.06430	808.462	15.29	0.8916	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		34.96430	34.162	15.29	0.1084	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		493.27150	483.071	14.62	0.7395	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		101.17150	98.771	14.62	0.2605	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		386.76500	375.944	14.36	0.6562	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		144.66500	141.644	14.36	0.3438	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		293.14610	281.920	14.10	0.5618	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		201.04610	197.620	14.10	0.4382	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		149.47700	140.212	14.15	0.3527	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		377.37700	375.912	14.15	0.6473	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		5.79530	4.919	17.52	0.0185	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,613.69530	1,620.619	17.52	0.9815	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,594.50930	1,590.929	13.47	0.9352	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		33.20930	31.229	13.47	0.0648	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put		384.36180	385.241	14.41	0.3369	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call		1,017.46180	1,013.141	14.41	0.6631	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,812.89460	2,805.197	15.46	0.9498	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		39.99460	39.997	15.46	0.0502	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,803.13010	2,795.432	15.43	0.9495	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		40.23010	40.232	15.43	0.0505	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,793.36860	2,785.669	15.40	0.9491	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		40.46860	40.469	15.40	0.0509	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,110.02880	2,102.537	14.57	0.8012	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		280.52880	280.037	14.57	0.1988	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,102.26140	2,094.776	14.57	0.8000	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		282.76140	282.276	14.57	0.2000	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,094.51190	2,087.029	14.56	0.7987	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		285.01190	284.529	14.56	0.2013	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,051.61150	2,044.720	15.04	0.7158	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,040.94050	1,040.182	15.52	0.4212	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		495.27780	489.464	18.74	0.2395	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		3,668.17780	3,668.064	18.74	0.7605	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		574.51150	573.321	15.04	0.2842	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,457.48240	1,451.062	15.51	0.5813	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,030.38240	1,029.662	15.51	0.4187	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,452.75460	1,446.315	15.51	0.5801	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,035.65460	1,034.915	15.51	0.4199	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,448.04050	1,441.582	15.52	0.5788	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,193.75110	1,186.715	16.10	0.4951	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,470.05110	1,468.615	16.10	0.5049	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,190.11300	1,183.082	16.10	0.4939	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,476.41300	1,474.982	16.10	0.5061	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,197.39280	1,190.359	16.09	0.4962	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,463.69280	1,462.260	16.09	0.5038	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,749.81560	1,742.813	15.86	0.5833	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,262.81560	1,262.213	15.86	0.4167	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,745.40280	1,738.395	15.87	0.5822	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,268.40280	1,267.795	15.87	0.4178	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,741.01090	1,733.998	15.88	0.5811	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,274.01090	1,273.398	15.88	0.4189	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												54,380,091.50	2,505	174,023
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11681		0.11678			0.0000	0.00	0	7,990
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11912		0.11887			0.0000	0.00	0	1,452
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12139		0.12112			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12399		0.12370			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,442
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,678.11560	1,680.814	21.66	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.01560	0.014	21.66	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			681.27270	684.430	15.91	0.9740	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			3.17270	3.630	15.91	0.0260	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,678.10190	2,680.802	31.46	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00190	0.002	31.46	0.0000	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			7.29810	7.165	15.78	0.0187	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			963.73370	981.339	14.20	0.8577	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			77.03370	69.339	14.20	0.1423	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			346.12140	349.495	15.11	0.4807	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			459.42140	437.495	15.11	0.5193	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,893.99810	1,919.165	15.78	0.9813	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			314.43500	309.766	17.63	0.3222	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,202.23500	1,171.066	17.63	0.6778	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,250.27530	1,263.130	14.71	0.8317	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			138.07530	124.430	14.71	0.1683	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			624.81220	623.383	15.51	0.5626	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			512.61220	484.683	15.51	0.4374	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,559.94070	1,578.334	15.57	0.8219	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			189.54070	179.334	15.57	0.1781	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			921.35450	929.671	16.24	0.6166	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			550.95450	530.671	16.24	0.3834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			555.55170	558.557	18.06	0.4172	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,185.15170	1,159.557	18.06	0.5828	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,442
€ / R	On	11/12/2015	Foreign Exchange Future			15.16720		15.17350			0.0000	24,343,356.00	1,605	80,772
€ / R	On	29/12/2015	Foreign Exchange Future			15.22230		15.22720			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.31550		15.32090			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.32260		15.32890			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.33670		15.34280			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.46930		15.47390			0.0000	17,975,326.60	1,162	36,212
€ / R	On	13/06/2016	Foreign Exchange Future			15.76420		15.76750			0.0000	0.00	0	4,389
€ / R	On	19/09/2016	Foreign Exchange Future			16.10420		16.10590			0.0000	0.00	0	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.43140		16.43250			0.0000	0.00	0	4,500
Total € / R Future												42,318,682.60	2,767	126,573
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			34.99100	33.788	17.70	0.1302	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			641.49100	646.588	17.70	0.8698	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			7.32620	6.982	19.69	0.0311	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			1,143.82620	1,149.782	19.69	0.9689	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			4.38340	4.166	20.52	0.0190	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,330.88340	1,336.966	20.52	0.9810	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			289.19100	284.873	16.66	0.6315	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			125.69100	127.673	16.66	0.3685	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			271.05150	266.942	16.68	0.6080	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			137.55150	139.742	16.68	0.3920	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			149.29150	146.527	16.98	0.4107	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			265.79150	269.327	16.98	0.5893	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call			435.13680	429.588	16.48	0.7810	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put			61.63680	62.388	16.48	0.2190	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			301.67710	297.223	16.64	0.6469	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			118.17710	120.023	16.64	0.3531	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			295.39560	291.009	16.65	0.6392	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			121.89560	123.809	16.65	0.3608	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,276.45750	1,270.304	20.53	0.9857	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			2.95750	3.104	20.53	0.0143	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,147.45720	1,141.278	19.39	0.9809	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			3.95720	4.078	19.39	0.0191	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			881.14810	874.819	17.02	0.9627	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			7.64810	7.619	17.02	0.0373	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,223.50000	4,217.214	43.00	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.014	43.00	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,123.76370	2,117.490	25.75	0.9987	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.26370	0.289	25.75	0.0013	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,326.15480	1,320.006	20.97	0.9872	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	13.85	Put			2.65480	2.806	20.97	0.0128	0.00	0	12,000
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			117.31040	111.492	15.87	0.2631	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			590.11040	589.192	15.87	0.7369	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			244.48460	236.981	15.21	0.4639	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			317.28460	314.681	15.21	0.5361	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			821.67200	816.804	14.97	0.7921	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			110.77200	111.304	14.97	0.2079	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			814.00920	809.166	14.97	0.7888	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			113.10920	113.666	14.97	0.2112	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			806.38210	801.562	14.98	0.7854	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			115.48210	116.062	14.98	0.2146	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			648.08820	643.871	15.09	0.7051	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			177.18820	178.370	15.09	0.2949	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			601.73430	597.741	15.12	0.6775	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			200.83430	202.240	15.12	0.3225	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call			482.79170	479.656	15.34	0.5830	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put			303.89170	307.056	15.34	0.4170	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call			312.60090	310.183	15.70	0.4350	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put			503.70090	507.583	15.70	0.5650	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call			424.57470	420.552	15.35	0.4924	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put			481.77470	483.852	15.35	0.5076	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call			214.18800	210.142	16.28	0.2909	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put			931.38800	933.442	16.28	0.7091	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			19.92250	20.442	16.59	0.0357	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,669.14270	1,665.141	14.81	0.9212	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			45.24270	45.841	14.81	0.0788	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			821.68300	821.147	16.07	0.6204	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			330.81610	325.641	16.14	0.3668	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			856.91610	856.341	16.14	0.6332	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,440.40380	2,436.290	17.00	0.9703	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			16.50380	16.990	17.00	0.0297	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,293.82250	2,289.742	16.59	0.9643	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			280.69970	281.631	15.00	0.3260	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			740.13600	736.318	15.07	0.6466	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			316.23600	317.018	15.07	0.3534	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			254.17150	248.938	16.56	0.2962	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,080.27150	1,079.638	16.56	0.7038	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			345.58300	340.447	16.07	0.3796	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			62.37070	63.068	14.69	0.1035	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,039.94080	1,036.532	14.79	0.7761	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			166.04080	167.232	14.79	0.2239	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			289.98810	284.727	16.35	0.3300	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			966.08810	965.427	16.35	0.6700	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			794.59970	790.931	15.00	0.6740	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			57.69690	58.363	14.68	0.0971	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,532.73860	1,528.813	14.69	0.9014	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			58.83860	59.513	14.69	0.0986	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			567.74150	563.349	15.31	0.5473	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			463.84150	464.049	15.31	0.4527	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,506.27070	1,502.368	14.69	0.8965	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,523.89800	1,519.979	14.69	0.8998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			59.99800	60.679	14.69	0.1002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			832.36480	828.790	14.96	0.6920	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			258.46480	259.490	14.96	0.3080	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,541.59690	1,537.663	14.68	0.9029	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			659.22010	652.952	15.99	0.4819	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			851.72010	848.752	15.99	0.5181	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,707.95600	1,704.040	14.51	0.8482	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			977.95560	973.685	15.17	0.6354	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			470.45560	469.485	15.17	0.3646	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			140.45600	139.840	14.51	0.1518	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			988.83760	984.616	15.14	0.6400	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			461.33760	460.416	15.14	0.3600	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			983.38420	979.138	15.16	0.6377	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			465.88420	464.938	15.16	0.3623	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			377.03690	378.104	14.89	0.2673	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,526.38050	1,525.737	14.89	0.7310	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			380.48050	381.537	14.89	0.2690	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,539.51760	1,538.890	14.88	0.7344	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			373.61760	374.689	14.88	0.2656	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,532.93690	1,532.304	14.89	0.7327	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			931.12920	928.155	17.29	0.4608	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,488.62920	1,486.755	17.29	0.5392	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			928.09180	925.098	17.30	0.4596	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,495.59180	1,493.698	17.30	0.5404	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			925.06650	922.054	17.31	0.4583	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,502.56650	1,500.654	17.31	0.5417	0.00	0	0
Total € / R Option												0.00	0	411,354
Total € / R												42,318,682.60	2,767	537,927
AUS / R	On	11/12/2015	Foreign Exchange Future			10.30420		10.31600			0.0000	15,610,863.00	1,515	13,834
AUS / R	On	15/01/2016	Foreign Exchange Future			10.35170		10.36280			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.42970		10.44130			0.0000	6,257,820.00	600	8,136
AUS / R	On	13/06/2016	Foreign Exchange Future			10.55490		10.56660			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.69940		10.71100			0.0000	0.00	0	500
AUS / R	On	19/12/2016	Foreign Exchange Future			10.84300		10.85490			0.0000	0.00	0	0
Total AUS / R Future												21,868,683.00	2,115	22,723
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			717.99330	706.336	17.17	0.9831	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			1.99330	2.136	17.17	0.0169	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,016.59210	1,004.869	20.51	0.9949	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.59210	0.670	20.51	0.0051	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,066.00000	3,054.200	19.56	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.000	19.56	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			176.86330	169.302	13.66	0.6530	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			60.86330	65.102	13.66	0.3470	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,016.00000	3,004.200	20.09	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.000	20.09	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,966.00000	2,954.200	20.62	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.000	20.62	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			462.95360	453.405	12.68	0.8092	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			50.15360	51.705	12.68	0.1908	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			454.90700	445.410	12.68	0.8034	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			52.10700	53.710	12.68	0.1966	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			446.91930	437.475	12.67	0.7974	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			54.11930	55.775	12.67	0.2026	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			25.68620	25.931	12.45	0.0790	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			957.77690	946.428	12.44	0.9189	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			26.47690	26.728	12.44	0.0811	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			249.99070	253.098	11.85	0.4695	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			53.65230	51.232	14.13	0.1315	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			1,012.35230	1,021.532	14.13	0.8685	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			976.21680	964.854	12.47	0.9231	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			24.91680	25.153	12.47	0.0769	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			966.98620	955.631	12.45	0.9210	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			701.62180	690.624	12.07	0.8368	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			60.32180	60.924	12.07	0.1632	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			291.29070	282.798	11.85	0.5305	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			194.11760	197.923	12.73	0.2993	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			664.12790	656.290	12.73	0.6970	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			197.52790	201.390	12.73	0.3030	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			677.34670	669.397	12.72	0.7044	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			190.74670	194.497	12.72	0.2956	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			670.71760	662.824	12.73	0.7007	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			799.55760	793.831	13.45	0.6753	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			288.55760	294.431	13.45	0.3247	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			793.53510	787.861	13.46	0.6723	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			292.53510	298.461	13.46	0.3277	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			805.61290	799.833	13.44	0.6783	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			284.61290	290.433	13.44	0.3217	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			543.81420	551.242	14.23	0.4299	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			728.06870	723.515	14.21	0.5751	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			533.16870	540.515	14.21	0.4249	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			723.37800	718.865	14.22	0.5726	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			538.47800	545.865	14.22	0.4274	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			718.71420	714.242	14.23	0.5701	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	1,203
Total AU\$ / R												21,868,683.00	2,115	23,926
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.72870		10.73370			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.91040		10.91470			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.08800		11.09160			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			273.36480	273.712	15.46	0.7663	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			39.66480	45.012	15.46	0.2337	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			265.58920	266.185	15.46	0.7566	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			41.88920	47.486	15.46	0.2434	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			281.23520	281.337	15.46	0.7758	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			37.53520	42.637	15.46	0.2242	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			240.72100	243.119	12.33	0.4320	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			356.19130	354.239	12.32	0.5789	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			231.49130	233.839	12.32	0.4211	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			350.77840	348.853	12.33	0.5735	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			236.07840	238.453	12.33	0.4265	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			345.42100	343.519	12.33	0.5680	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			556.51460	558.988	13.66	0.5977	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			334.91460	340.988	13.66	0.4023	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			551.29910	553.802	13.67	0.5941	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			339.69910	345.802	13.67	0.4059	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			546.12160	548.650	13.68	0.5905	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			344.52160	350.650	13.68	0.4095	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			237.94540		215.66760			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			13.91640		13.96180			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.23280		14.27400			0.0000	0.00	0	1,268
CHF / R	On	13/06/2016	Foreign Exchange Future			14.53940		14.58040			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	7,817
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			208.30670	240.017	17.92	0.5609	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			165.65810	152.336	17.93	0.4312	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			213.85810	245.936	17.93	0.5688	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			174.63900	160.578	17.90	0.4471	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
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			202.83900	234.178	17.90	0.5529	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			170.10670	156.417	17.92	0.4391	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			266.43150	253.115	17.38	0.3082	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			982.43150	1,010.315	17.38	0.6918	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			264.10070	250.869	17.40	0.3060	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			990.10070	1,018.069	17.40	0.6940	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			261.79320	248.642	17.42	0.3037	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			997.79320	1,025.842	17.42	0.6963	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Call			785.83710	765.023	16.27	0.5558	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.40	Put			605.43710	625.623	16.27	0.4442	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Call			781.17060	760.455	16.28	0.5535	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.41	Put			610.77060	631.055	16.28	0.4465	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Call			790.52780	769.610	16.26	0.5581	0.00	0	0
CHF / R	On	13/06/2016	Foreign Exchange Option	14.39	Put			600.12780	620.210	16.26	0.4419	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	7,817
CNH / R	On	11/12/2015	Foreign Exchange Future			2.21960		2.21700			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.23480		2.23180			0.0000	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Future			2.25430		2.25140			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,074.32560	2,100.226	22.72	0.9878	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			4.32560	4.226	22.72	0.0122	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,273.02370	2,298.965	23.61	0.9915	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			3.02370	2.965	23.61	0.0085	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,173.71420	2,199.636	23.25	0.9896	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			3.71420	3.636	23.25	0.0104	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			562.18860	550.061	15.69	0.3898	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			924.22200	940.893	15.68	0.5897	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			606.22200	592.893	15.68	0.4103	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			870.36440	885.818	15.67	0.5689	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			652.36440	637.818	15.67	0.4311	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			980.18860	998.061	15.69	0.6102	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			853.17960	844.714	16.00	0.4102	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,215.39640	1,234.926	16.01	0.5749	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			901.39640	891.926	16.01	0.4251	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,165.15440	1,183.672	16.02	0.5599	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			951.15440	940.672	16.02	0.4401	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,267.17960	1,287.714	16.00	0.5898	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			2.03730		2.03740			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Future			2.07890		2.07940			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.12040		2.12070			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			163.71320	180.097	18.78	0.3500	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			573.19400	587.396	18.56	0.7468	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			99.19400	114.396	18.56	0.2532	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			502.74660	517.719	18.67	0.6998	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			128.74660	144.719	18.67	0.3002	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			437.71320	453.097	18.78	0.6500	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			571.38660	571.893	19.24	0.3939	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,277.38660	1,282.893	19.24	0.6061	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			540.08780	540.737	19.32	0.3776	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,346.08780	1,351.737	19.32	0.6224	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			604.26480	604.616	19.16	0.4106	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,210.26480	1,215.616	19.16	0.5894	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,258.94970	1,256.142	18.54	0.5553	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			1,051.94970	1,052.142	18.54	0.4447	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,356.88470	1,353.661	18.45	0.5829	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			949.88470	949.661	18.45	0.4171	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,307.20640	1,304.186	18.49	0.5691	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			1,000.20640	1,000.186	18.49	0.4309	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			0.14000		0.13960			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13980		0.13920			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13920		0.13760			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13900		0.13830			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.07200		0.07180			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06950		0.06890			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06670		0.06650			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06460		0.06420			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			9.35650		9.38680			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.36410		9.39400			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.45680		9.48720			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.55930		9.58990			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
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.67770		9.70730			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			311.19810	287.205	14.41	0.8504	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			14.39810	20.705	14.41	0.1496	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			302.27870	278.618	14.36	0.8419	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			15.47870	22.118	14.36	0.1581	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			293.42960	270.114	14.32	0.8330	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			16.62960	23.614	14.32	0.1670	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			170.96000	153.909	12.25	0.6289	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			56.96000	69.809	12.25	0.3711	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			164.25430	147.604	12.23	0.6148	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			60.25430	73.504	12.23	0.3852	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			157.68780	141.440	12.20	0.6005	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			63.68780	77.340	12.20	0.3995	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			132.84930	118.227	12.11	0.5418	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			78.84930	94.127	12.11	0.4582	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			443.91780	420.271	11.29	0.7210	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			96.71780	103.471	11.29	0.2790	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			436.78360	413.253	11.28	0.7150	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			99.58360	106.453	11.28	0.2850	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			429.70980	406.297	11.28	0.7090	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			102.50980	109.497	11.28	0.2910	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			715.56440	688.380	12.68	0.7513	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			135.66440	139.080	12.68	0.2487	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			730.65110	703.334	12.71	0.7585	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			130.75110	134.034	12.71	0.2415	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			723.09030	695.841	12.69	0.7549	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			133.19030	136.540	12.69	0.2451	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			597.74750	580.454	13.47	0.5979	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			350.44750	362.754	13.47	0.4021	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			592.51540	575.347	13.48	0.5945	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			355.21540	367.647	13.48	0.4055	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			587.32270	570.279	13.49	0.5911	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			360.02270	372.579	13.49	0.4089	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	10,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.05830		1.06230			0.0000	0.00	0	90
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06140		1.06530			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.06450		1.06830			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.06860		1.07240			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	140

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												0.00	0	140
RAIN	On	11/12/2015	Foreign Exchange Future			24,553.04000		24,535.19000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,322.99000		25,296.79000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			10.14630		10.14690			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.28600		10.28630			0.0000	0.00	0	3,191
SGD / R	On	13/06/2016	Foreign Exchange Future			10.43010		10.43200			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	3,191
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			787.71310	787.223	17.23	0.9920	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.81310	0.923	17.23	0.0080	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			807.62290	807.121	17.39	0.9928	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.72290	0.821	17.39	0.0072	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			797.66670	797.170	17.31	0.9924	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.76670	0.870	17.31	0.0076	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			446.57290	445.892	12.07	0.6890	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			140.27290	139.892	12.07	0.3110	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			440.06470	439.371	12.07	0.6835	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			143.76470	143.371	12.07	0.3165	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			433.61390	432.908	12.08	0.6780	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			147.31390	146.908	12.08	0.3220	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			518.00900	517.582	13.09	0.6060	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			296.00900	297.482	13.09	0.3940	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			528.81400	528.387	13.07	0.6139	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Put			286.81400	288.287	13.07	0.3861	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			523.39060	522.964	13.08	0.6100	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			291.39060	292.864	13.08	0.3900	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			4.89810		4.88580			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.84950		4.83320			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.80560		4.79100			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			396.77470	408.911	19.89	0.9879	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.97470	0.811	19.89	0.0121	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			386.84680	398.977	19.65	0.9868	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			1.04680	0.877	19.65	0.0132	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			376.92520	389.049	19.42	0.9857	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			1.12520	0.949	19.42	0.0143	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
TRY / R	On	14/03/2016		Foreign Exchange Option	4.49	Call		376.86190	390.977	14.41	0.8466	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.49	Put		33.66190	31.477	14.41	0.1534	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.50	Call		368.38510	382.413	14.36	0.8406	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.50	Put		35.18510	32.913	14.36	0.1594	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.51	Call		359.96800	373.907	14.31	0.8343	0.00	0	0
TRY / R	On	14/03/2016		Foreign Exchange Option	4.51	Put		36.76800	34.407	14.31	0.1657	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.76	Call		225.91440	233.413	14.90	0.5563	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.76	Put		194.91440	187.813	14.90	0.4437	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.77	Call		220.69290	228.048	14.88	0.5488	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.77	Put		199.69290	192.448	14.88	0.4512	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.78	Call		215.54620	222.758	14.86	0.5412	0.00	0	0
TRY / R	On	13/06/2016		Foreign Exchange Option	4.78	Put		204.54620	197.158	14.86	0.4588	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			1.38690	1.23480		0.0000	0.00	0	7,688	
ZMW / R	On	14/03/2016		Foreign Exchange Future			1.32830	1.18920		0.0000	0.00	0	1	
ZMW / R	On	13/06/2016		Foreign Exchange Future			1.28650	1.15370		0.0000	0.00	0	0	
Total ZMW / R Future											0.00	0	7,689	
Total ZMW / R											0.00	0	7,689	
Total Futures											910544287.50	62,518	1,027,161	
Total Options											22406528.50	65,000	2,622,145	
Grand Total:											932,950,816.00	127,518	3,649,306	