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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/11/2015 Foreign Exchange Future			13.87740		13.86550			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.88340		13.87350			0.0000	0.00	0	0
\$ / R On 11/11/2015 Foreign Exchange Future			13.88480		13.87550			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.89420		13.88960			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.89700		13.89210			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.90250		13.89720			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.91360		13.90730			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.91640		13.90980			0.0000	27,832.80	2	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.91920		13.91240			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.95230		13.94280			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.96030		13.95080			0.0000	258,265,550.00	18,500	575,235
\$ / R On 21/12/2015 Foreign Exchange Future			13.98700		13.97730			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.00830		13.99860			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.04430		14.03420			0.0000	561,772.00	40	47
\$ / R On 13/01/2016 Foreign Exchange Future			14.04670		14.03670			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.08090		14.07080			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.08580		14.07570			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.12030		14.11040			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.13790		14.12800			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.15290		14.14310			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.19060		14.18090			0.0000	0.00	0	272

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 Future			14.19820		14.18850			0.0000	15,334,056.00	1,080	85,877
\$ / R	On	16/03/2016	Foreign Exchange Future			14.20320		14.19350			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.22080		14.21120			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.23590		14.22630			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.28610		14.27670			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.30630		14.29690			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.38490		14.37580			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.41030		14.40140			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.41800		14.40910			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.42820		14.41940			0.0000	0.00	0	33,026
\$ / R	On	28/06/2016	Foreign Exchange Future			14.46640		14.45780			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.54020		14.53200			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.57870		14.57110			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.61860		14.61140			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.64780		14.64100			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.65310		14.64640			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.67170		14.66520			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.68230		14.67590			0.0000	29,364,600.00	2,000	12,349
\$ / R	On	28/09/2016	Foreign Exchange Future			14.70620		14.70010			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.78060		14.77530			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.87360		14.86820			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.92010		14.91450			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.93460		14.92890			0.0000	0.00	0	1,010
\$ / R	On	13/03/2017	Foreign Exchange Future			15.17890		15.17160			0.0000	0.00	0	0
Total \$ / R Future												303,553,810.80	21,622	711,284
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			865.63860	877.416	35.89	0.9998	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			0.13860	0.016	35.89	0.0002	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			418.66890	427.747	23.94	0.9938	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			3.16890	0.347	23.94	0.0062	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			187.20440	183.396	18.73	0.9061	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			21.70440	5.996	18.73	0.0939	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			41.25430	22.652	17.53	0.2863	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			125.75430	95.252	17.53	0.7137	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,145.53570	1,157.414	46.49	0.9998	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			0.03570	0.014	46.49	0.0002	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			736.64260	745.740	20.51	0.9824	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			3.14260	2.340	20.51	0.0176	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			161.94550	158.070	16.63	0.6023	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			98.44550	84.670	16.63	0.3977	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			25.16130	21.461	18.12	0.1334	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			401.66130	388.061	18.12	0.8666	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			875.09410	884.443	21.47	0.9918	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			1.59410	1.043	21.47	0.0082	0.00	0	10,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call			256.49790	257.382	17.09	0.7388	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put			60.99790	52.582	17.09	0.2612	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	11/11/2015	Foreign Exchange Option	13.92	Call			112.81940	107.797	16.22	0.4596	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Put			157.31940	142.997	16.22	0.5404	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			515.67640	515.566	15.64	0.8929	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			26.07640	21.366	15.64	0.1071	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			747.07170	749.860	16.08	0.9663	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			7.47170	5.660	16.08	0.0337	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			559.85940	560.491	15.64	0.9145	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			20.25940	16.291	15.64	0.0855	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			565.24060	565.373	15.60	0.9082	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			23.14060	18.373	15.60	0.0918	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			731.64910	734.045	15.82	0.9599	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			9.54910	7.045	15.82	0.0401	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			768.85690	771.546	16.16	0.9539	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			11.65690	9.046	16.16	0.0461	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			274.64740	268.908	15.81	0.6367	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			127.44740	116.408	15.81	0.3633	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			341.99480	337.565	15.48	0.6863	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			114.69480	103.965	15.48	0.3137	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			177.80720	170.657	15.86	0.4487	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			260.50720	247.057	15.86	0.5513	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,109.81500	3,116.412	27.56	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.01500	0.012	27.56	0.0001	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,759.82120	2,766.415	24.60	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.02120	0.015	24.60	0.0001	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,283.60080	1,289.520	18.61	0.9859	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			188.30220	175.404	15.58	0.4417	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.59100	0.534	31.93	0.0018	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,540.79100	3,534.134	31.93	0.9982	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			532.44540	531.826	15.44	0.8363	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			52.64540	45.426	15.44	0.1637	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			108.93420	98.360	15.51	0.2952	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			317.04020	312.007	15.54	0.6482	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			137.24020	125.607	15.54	0.3518	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			694.68800	696.834	15.38	0.9146	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			24.88800	20.434	15.38	0.0854	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			248.10220	241.804	15.58	0.5583	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			25.96780	21.382	15.38	0.0887	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			615.82560	616.722	15.41	0.8817	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			36.02560	30.322	15.41	0.1183	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,067.10270	1,072.314	17.35	0.9736	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			7.30270	5.914	17.35	0.0264	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			368.73420	364.760	15.51	0.7048	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			3.80080	3.120	18.61	0.0141	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			989.07830	993.896	16.90	0.9667	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			9.27830	7.496	16.90	0.0333	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			892.32920	896.516	16.33	0.9554	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			12.52920	10.116	16.33	0.0446	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			685.76780	687.782	15.38	0.9113	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			800.53020	803.786	15.65	0.9380	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			18.13020	14.586	15.65	0.0620	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,605.63040	1,614.853	17.48	0.9900	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			2.83040	2.553	17.48	0.0100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			186.42050	177.302	16.55	0.3631	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			475.62050	457.002	16.55	0.6369	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			175.00970	165.935	16.67	0.3446	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			504.20970	485.635	16.67	0.6554	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			169.55050	160.507	16.73	0.3356	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			518.75050	500.207	16.73	0.6644	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			250.42970	241.548	15.98	0.4600	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			349.62970	331.248	15.98	0.5400	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			224.86070	215.797	16.19	0.4227	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			394.06070	375.497	16.19	0.5773	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			198.51260	189.380	16.43	0.3824	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			447.71260	429.080	16.43	0.6176	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			270.22080	261.545	15.82	0.4876	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			319.42080	301.245	15.82	0.5124	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			266.15810	257.435	15.85	0.4820	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			325.35810	307.135	15.85	0.5180	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			254.28360	245.439	15.94	0.4654	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			343.48360	325.139	15.94	0.5346	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			346.81700	339.279	15.57	0.5790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			236.01700	218.979	15.57	0.4210	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			310.73850	302.613	15.64	0.5388	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			269.93850	252.313	15.64	0.4612	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			305.80580	297.607	15.65	0.5331	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			275.00580	257.307	15.65	0.4669	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			415.02710	408.781	15.47	0.6470	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			184.22710	168.481	15.47	0.3530	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			368.66150	361.515	15.54	0.6019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			217.86150	201.215	15.54	0.3981	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			352.19480	344.751	15.57	0.5847	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			231.39480	214.450	15.57	0.4153	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			458.50490	453.161	15.41	0.6854	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			157.70490	142.861	15.41	0.3146	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			452.12890	446.650	15.42	0.6800	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			161.32890	146.350	15.42	0.3200	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			439.54230	433.799	15.43	0.6691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			168.74230	153.499	15.43	0.3309	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			477.95510	473.028	15.38	0.7014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			147.15510	132.729	15.38	0.2986	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			471.41820	466.350	15.39	0.6961	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			150.61820	136.050	15.39	0.3039	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	11/12/2015	Foreign Exchange Option	13.64	Call		464.93360	459.728	15.40	0.6907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		154.13360	139.428	15.40	0.3093	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		546.25280	542.814	15.29	0.7525	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		115.45280	102.514	15.29	0.2475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		497.89090	493.396	15.35	0.7171	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		137.09090	123.095	15.35	0.2829	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		491.19330	486.552	15.36	0.7119	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		140.39330	126.251	15.36	0.2881	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		634.90660	633.394	15.19	0.8082	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		84.10660	73.094	15.19	0.1918	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		604.57640	602.412	15.22	0.7904	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		93.77640	82.112	15.22	0.2096	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		560.53390	557.409	15.28	0.7623	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		109.73390	97.109	15.28	0.2377	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		697.76830	697.573	15.12	0.8412	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		66.96830	57.273	15.12	0.1588	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		665.97920	665.126	15.15	0.8252	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		75.17920	64.826	15.15	0.1748	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		650.35170	649.168	15.17	0.8168	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		79.55170	68.868	15.17	0.1832	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		755.02810	755.973	15.06	0.8672	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		54.22810	45.673	15.06	0.1328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		730.24240	730.702	15.08	0.8564	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		59.44240	50.402	15.08	0.1436	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		705.82410	705.793	15.11	0.8451	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		65.02410	55.493	15.11	0.1549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		798.12220	799.899	15.13	0.8823	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		47.32220	39.598	15.13	0.1177	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		789.44010	791.054	15.12	0.8794	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		48.64010	40.754	15.12	0.1206	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		780.78850	782.237	15.10	0.8764	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		49.98850	41.937	15.10	0.1236	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		886.50630	889.801	15.28	0.9085	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		35.70630	29.501	15.28	0.0915	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		841.97110	844.531	15.21	0.8960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		41.17110	34.231	15.21	0.1040	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		824.34580	826.599	15.18	0.8907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		43.54580	36.298	15.18	0.1093	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,070.36690	1,076.085	15.59	0.9470	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		19.56690	15.785	15.59	0.0530	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		977.40100	982.011	15.44	0.9299	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		26.60100	21.711	15.44	0.0701	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		931.66790	935.647	15.36	0.9197	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		30.86790	25.347	15.36	0.0803	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,165.00930	1,171.639	15.74	0.9605	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		14.20930	11.339	15.74	0.0395	0.00	0	50,000

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	12.85	Call		1,117.50080	1,123.699	15.66	0.9542	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		16.70080	13.399	15.66	0.0458	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,108.04260	1,114.149	15.65	0.9528	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		17.24260	13.849	15.65	0.0472	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,260.98730	1,268.348	15.89	0.9710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		10.18730	8.048	15.89	0.0290	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,203.25770	1,210.201	15.80	0.9650	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		12.45770	9.900	15.80	0.0350	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,193.67670	1,200.544	15.79	0.9639	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		12.87670	10.244	15.79	0.0361	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,387.28370	1,395.364	16.09	0.9809	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		6.48370	5.064	16.09	0.0191	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,377.51820	1,385.551	16.08	0.9803	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		6.71820	5.251	16.08	0.0197	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,358.01020	1,365.945	16.04	0.9789	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		7.21020	5.645	16.04	0.0211	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,753.69160	1,762.494	17.85	0.9918	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		2.89160	2.194	17.85	0.0082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,456.21620	1,464.506	16.37	0.9841	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		5.41620	4.206	16.37	0.0159	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,397.05660	1,405.183	16.11	0.9816	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		6.25660	4.883	16.11	0.0184	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,803.41180	1,812.275	18.09	0.9926	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		2.61180	1.975	18.09	0.0074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,793.46540	1,802.317	18.05	0.9925	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		2.66540	2.017	18.05	0.0075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,773.57600	1,782.403	17.95	0.9922	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		2.77600	2.103	17.95	0.0078	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,952.73330	1,961.747	18.84	0.9947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		1.93330	1.447	18.84	0.0053	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,912.89350	1,921.871	18.64	0.9942	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		2.09350	1.571	18.64	0.0058	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,853.16100	1,862.079	18.34	0.9934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		2.36100	1.779	18.34	0.0066	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,152.10690	2,161.266	19.82	0.9965	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		1.30690	0.966	19.82	0.0035	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,052.38750	2,061.481	19.33	0.9957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		1.58750	1.181	19.33	0.0043	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,002.55120	2,011.607	19.08	0.9952	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		1.75120	1.307	19.08	0.0048	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,351.69190	2,360.952	20.81	0.9977	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		0.89190	0.652	20.81	0.0023	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,341.70890	2,350.965	20.76	0.9976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		0.90890	0.665	20.76	0.0024	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,201.98690	2,211.175	20.07	0.9968	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		1.18690	0.875	20.07	0.0032	0.00	0	20,000

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	11.00	Call			2,951.05500	2,960.487	23.56	0.9993	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.25500	0.187	23.56	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,751.22520	2,760.604	22.79	0.9989	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.42520	0.304	22.79	0.0011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,551.41380	2,560.744	21.80	0.9984	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.61380	0.444	21.80	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,750.80030	4,760.300	27.95	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00030	0.000	27.95	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,700.80040	4,710.300	27.95	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00040	0.000	27.95	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,001.02140	3,010.464	23.74	0.9994	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.22140	0.164	23.74	0.0006	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,800.80020	4,810.300	27.95	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00020	0.000	27.95	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			7.99700	6.231	24.20	0.0166	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,557.19700	2,545.931	24.20	0.9834	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00020	0.000	25.53	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,819.20020	6,809.700	25.53	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			31.47190	27.310	20.62	0.0692	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,500.67190	1,487.010	20.62	0.9308	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			25.53500	21.825	21.12	0.0560	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,644.73500	1,631.525	21.12	0.9440	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			18.74200	15.650	21.88	0.0408	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,867.94200	1,855.350	21.88	0.9592	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			59.77010	53.660	18.98	0.1303	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,078.97010	1,063.360	18.98	0.8697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			57.19510	51.234	19.09	0.1248	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,106.39510	1,090.934	19.09	0.8752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			37.25200	32.663	20.21	0.0819	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,386.45200	1,372.363	20.21	0.9181	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			89.54130	82.069	17.98	0.1913	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			838.74130	821.769	17.98	0.8087	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			83.00580	75.782	18.17	0.1782	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			882.20580	865.482	18.17	0.8218	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			72.49240	65.726	18.50	0.1567	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			961.69240	945.426	18.50	0.8433	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			151.67180	142.790	16.95	0.3053	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			570.87180	552.490	16.95	0.6947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			144.56860	135.776	17.04	0.2930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			593.76860	575.477	17.04	0.7070	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			123.11710	114.697	17.34	0.2548	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			672.31710	654.397	17.34	0.7452	0.00	0	201
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			5.08690	0.717	23.53	0.0021	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,897.78690	3,883.717	23.53	0.9979	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,837.96920	2,847.499	21.75	0.9984	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.66920	0.499	21.75	0.0016	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	21/12/2015	Foreign Exchange Option	11.15	Call		2,827.98660	2,837.513	21.73	0.9984	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.68660	0.513	21.73	0.0016	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		260.36830	248.953	16.09	0.4318	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		433.06830	411.953	16.09	0.5682	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,177.57640	3,187.186	22.54	0.9994	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.27640	0.186	22.54	0.0006	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		644.67620	637.627	15.10	0.7453	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		146.07620	129.327	15.10	0.2547	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		394.76550	382.954	15.58	0.5536	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		316.16550	294.654	15.58	0.4464	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		520.89400	511.793	15.62	0.6150	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		286.69400	267.493	15.62	0.3850	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,162.75540	1,163.822	15.31	0.8977	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		56.05540	47.122	15.31	0.1023	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		763.66000	760.191	15.36	0.7286	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		192.86000	179.292	15.36	0.2714	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		304.38800	295.803	17.15	0.3826	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		713.58800	694.903	17.15	0.6174	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		163.85200	156.487	18.97	0.2218	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,253.05200	1,235.587	18.97	0.7782	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,176.00100	1,177.896	15.41	0.8746	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		75.20100	66.996	15.41	0.1254	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,058.54840	1,059.062	15.35	0.8430	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		97.74840	88.162	15.35	0.1570	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		142.88020	135.965	19.42	0.1952	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,392.08020	1,375.065	19.42	0.8048	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,280.84780	2,289.455	18.07	0.9813	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		10.04780	8.555	18.07	0.0187	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		624.45260	619.105	15.74	0.6419	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		288.75260	273.305	15.74	0.3581	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		382.63110	374.622	16.64	0.4555	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		566.93110	548.822	16.64	0.5445	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,520.64600	2,530.039	18.52	0.9811	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		10.24600	9.739	18.52	0.0189	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		173.46920	166.860	19.57	0.2131	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,463.06920	1,446.560	19.57	0.7869	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		605.60650	598.585	16.09	0.5846	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		407.60650	390.685	16.09	0.4154	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		175.36260	168.344	20.07	0.2008	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		1,672.26260	1,655.444	20.07	0.7992	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		2,359.53120	2,368.184	17.53	0.9721	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		16.43120	15.284	17.53	0.0279	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		873.79570	869.596	15.43	0.7235	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		230.69570	216.696	15.43	0.2765	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		308.96730	300.010	18.03	0.3364	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,005.86730	987.110	18.03	0.6636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,710.42260	1,714.773	15.87	0.9148	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			59.52260	54.173	15.87	0.0852	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			6.21180	5.747	18.53	0.0103	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,650.53590	2,659.458	17.24	0.9798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			12.03590	11.258	17.24	0.0202	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,601.66490	2,610.482	17.17	0.9781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			13.16490	12.282	17.17	0.0219	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,068.36820	6,056.824	29.48	0.9723	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			161.94150	154.916	21.16	0.1704	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,123.44150	2,106.716	21.16	0.8296	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			133.93620	127.770	22.01	0.1415	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,445.43620	2,429.570	22.01	0.8585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,144.71180	3,153.947	18.53	0.9897	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,679.34270	2,664.035	22.61	0.8754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			321.61180	311.634	18.45	0.3228	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,163.11180	1,143.434	18.45	0.6772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			275.10030	265.705	19.03	0.2805	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,356.60030	1,337.505	19.03	0.7195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.86820	25.024	29.48	0.0277	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,765.72220	1,747.938	20.20	0.7872	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			402.31540	391.799	17.68	0.3917	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			913.81540	893.599	17.68	0.6083	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			388.65280	378.193	17.79	0.3804	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			950.15280	929.993	17.79	0.6196	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			117.84270	112.235	22.61	0.1246	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,062.12880	1,042.191	18.13	0.6517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			528.13970	517.668	16.79	0.4890	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			649.63970	629.468	16.79	0.5110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			462.34700	451.737	17.22	0.4395	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			773.84700	753.537	17.22	0.5605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			204.22220	196.138	20.20	0.2128	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			835.73100	815.435	17.43	0.5826	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			688.98440	680.015	16.10	0.5943	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			440.48440	421.815	16.10	0.4057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			659.87840	650.555	16.20	0.5767	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			471.37840	452.355	16.20	0.4233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			350.62880	340.391	18.13	0.3483	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			588.04210	568.045	16.57	0.4835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			905.63680	899.681	15.44	0.7094	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			267.13680	251.481	15.44	0.2906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			857.22940	850.556	15.57	0.6860	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			298.72940	282.356	15.57	0.3140	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			434.23100	423.635	17.43	0.4174	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			354.47120	337.039	15.79	0.3525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,154.34610	1,151.992	15.38	0.7988	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			165.84610	153.792	15.38	0.2012	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,108.98980	1,106.004	15.37	0.7848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			180.48980	167.804	15.37	0.2152	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			566.54210	556.245	16.57	0.5165	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			248.44510	233.260	15.35	0.2762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,478.03300	1,479.696	15.41	0.8789	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			89.53300	81.496	15.41	0.1211	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,352.57060	1,352.784	15.40	0.8517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			114.07060	104.584	15.40	0.1483	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			782.97120	775.239	15.79	0.6475	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			143.39840	132.387	15.38	0.1789	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,968.42750	1,974.644	16.20	0.9407	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			39.92750	36.444	16.20	0.0593	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,700.78970	1,704.886	15.77	0.9120	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			62.28970	56.686	15.77	0.0880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			936.94510	931.461	15.35	0.7238	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			82.20740	74.806	15.50	0.1124	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,166.96900	2,174.305	16.51	0.9562	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			28.46900	26.106	16.51	0.0438	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,157.44080	2,164.730	16.49	0.9556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			28.94080	26.530	16.49	0.0444	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,231.89840	1,230.587	15.38	0.8211	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			31.40170	28.750	16.42	0.0478	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,262.61780	2,270.380	16.65	0.9623	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			24.11780	22.180	16.65	0.0377	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,214.71350	2,222.271	16.58	0.9593	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			26.21350	24.071	16.58	0.0407	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,530.70740	1,533.006	15.50	0.8876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			28.00480	25.687	16.52	0.0431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,407.19470	2,415.485	16.87	0.9700	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			18.69470	17.285	16.87	0.0300	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,378.18300	2,386.378	16.83	0.9686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			19.68300	18.178	16.83	0.0314	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,109.90170	2,116.950	16.42	0.9522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,301.04970	2,308.966	16.71	0.9645	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			22.54970	20.766	16.71	0.0355	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,176.50480	2,183.887	16.52	0.9569	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,057.50370	1,053.591	15.39	0.7647	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			204.00370	190.391	15.39	0.2353	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			429.62060	418.894	17.54	0.4103	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			866.12060	845.694	17.54	0.5897	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			361.12320	350.320	18.27	0.3456	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,119.92320	1,099.520	18.27	0.6544	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			865.70820	858.121	15.64	0.6759	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			324.50820	307.321	15.64	0.3241	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			319.19200	308.574	18.90	0.3029	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,342.89200	1,322.674	18.90	0.6971	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			212.77950	204.171	20.56	0.2078	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,946.47950	1,928.271	20.56	0.7922	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,448.85830	2,456.139	16.63	0.9669	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			22.55830	20.239	16.63	0.0331	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			987.90360	982.751	15.34	0.7243	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			261.60360	246.851	15.34	0.2757	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			793.48400	781.664	16.07	0.6028	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			486.78400	465.564	16.07	0.3972	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			341.36680	329.707	19.22	0.2999	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,484.66680	1,463.607	19.22	0.7001	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,083.76420	1,075.920	15.33	0.7260	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			286.86420	269.620	15.33	0.2740	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			321.09180	309.570	19.74	0.2758	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,684.19180	1,663.270	19.74	0.7242	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			236.50830	226.846	21.11	0.2067	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,229.60830	2,210.546	21.11	0.7933	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,529.55750	2,536.124	16.75	0.9576	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			32.65750	29.824	16.75	0.0424	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			324.45760	312.235	20.60	0.2531	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,078.65760	2,057.335	20.60	0.7469	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			256.84170	246.220	21.75	0.2022	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,581.04170	2,561.320	21.75	0.7978	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,618.79640	2,624.698	16.73	0.9497	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			42.99640	39.798	16.73	0.0503	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,187.80660	1,179.314	15.42	0.7281	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			312.00660	294.414	15.42	0.2719	0.00	0	150
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,274.97860	2,278.342	16.15	0.9201	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			73.57860	68.042	16.15	0.0799	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			464.27850	449.330	19.11	0.3440	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,512.87850	1,489.030	19.11	0.6560	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,374.04060	1,366.759	15.32	0.7725	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			254.94060	238.759	15.32	0.2275	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,366.96960	1,359.566	15.33	0.7706	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			257.86960	241.566	15.33	0.2294	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,359.92450	1,352.391	15.33	0.7686	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			260.82450	244.391	15.33	0.2314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			1,172.14290	1,146.946	18.15	0.5808	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			348.08530	334.991	20.69	0.2583	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,158.68530	2,136.791	20.69	0.7417	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			309.47410	297.283	21.29	0.2308	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,420.07410	2,399.083	21.29	0.7692	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			278.72300	267.356	21.84	0.2085	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,669.32300	2,649.156	21.84	0.7915	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			266.90430	255.881	22.08	0.1998	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,777.50430	2,757.681	22.08	0.8002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,600.49430	1,596.634	15.18	0.8264	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			181.09430	168.434	15.18	0.1736	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			254.92360	244.266	22.34	0.1909	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,895.52360	2,876.066	22.34	0.8091	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			218.15380	209.950	26.06	0.1508	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,968.75380	3,951.750	26.06	0.8492	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,332.43440	2,335.809	16.19	0.9219	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			73.03440	67.609	16.19	0.0781	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,672.53700	1,669.679	15.21	0.8406	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			163.13700	151.479	15.21	0.1594	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,450.77600	1,444.468	15.26	0.7901	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			231.37600	216.268	15.26	0.2099	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,386.20550	1,378.772	15.30	0.7728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			256.80550	240.572	15.30	0.2272	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,379.14280	1,371.583	15.31	0.7708	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			259.74280	243.383	15.31	0.2292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,372.09880	1,364.417	15.31	0.7689	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			262.69880	246.217	15.31	0.2311	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,242.58170	1,232.507	15.40	0.7303	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			323.18170	304.307	15.40	0.2697	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,222.88380	1,212.432	15.41	0.7240	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			333.48380	314.232	15.41	0.2760	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			611.26250	594.768	18.00	0.4312	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,121.86250	1,096.569	18.00	0.5688	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			591.54290	575.146	18.15	0.4192	0.00	0	53,633
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			285.23080	273.566	22.20	0.2044	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,867.43080	2,847.166	22.20	0.7956	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,710.07820	2,715.083	16.61	0.9439	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			52.27820	48.683	16.61	0.0561	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,290.94030	1,280.332	15.42	0.7319	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			333.14030	313.932	15.42	0.2681	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			330.28440	317.372	21.38	0.2360	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,492.48440	2,470.972	21.38	0.7640	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,792.21020	2,796.093	16.48	0.9400	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			60.21020	55.893	16.48	0.0600	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,381.41690	1,368.285	15.39	0.7359	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			349.41690	328.085	15.39	0.2641	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			332.50180	318.599	22.18	0.2204	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,930.50180	2,908.399	22.18	0.7796	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			305.06040	289.274	22.78	0.2003	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,223.06040	3,199.074	22.78	0.7997	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			621.82120	601.619	19.06	0.3857	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,570.72120	1,542.919	19.06	0.6143	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,032.80910	2,030.224	15.56	0.8596	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			161.70910	151.524	15.56	0.1404	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			349.53400	335.413	23.42	0.2115	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,438.13400	3,416.813	23.42	0.7885	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	26/08/2016	Foreign Exchange Option	17.93	Call			343.27010	329.786	24.20	0.2038	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,661.87010	3,641.186	24.20	0.7962	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,879.62150	2,882.796	16.44	0.9358	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			68.22150	64.196	16.44	0.0642	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,476.76560	1,463.165	15.45	0.7394	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			365.36560	344.564	15.45	0.2606	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,387.44850	1,370.826	15.64	0.7047	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			446.44850	423.026	15.64	0.2953	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			363.47800	348.800	23.34	0.2155	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,462.47800	3,441.000	23.34	0.7845	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			361.72440	347.216	23.54	0.2134	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,520.72440	3,499.416	23.54	0.7866	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,511.09300	1,497.122	15.46	0.7410	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			370.09300	349.322	15.46	0.2590	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,346.92210	1,329.161	15.73	0.6904	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			480.52210	456.061	15.73	0.3096	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			402.49940	386.330	22.33	0.2402	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,056.09940	3,033.230	22.33	0.7598	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,678.76030	1,667.348	15.29	0.7783	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			303.56030	285.648	15.29	0.2217	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,671.93710	1,660.391	15.30	0.7766	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			306.73710	288.691	15.30	0.2234	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,665.13450	1,653.453	15.31	0.7749	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			309.93450	291.753	15.31	0.2251	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,677.09660	1,664.038	15.27	0.7757	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			311.19660	291.738	15.27	0.2243	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			403.95620	387.676	22.65	0.2352	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,228.05620	3,205.376	22.65	0.7648	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			390.45160	371.606	23.08	0.2246	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,414.55160	3,389.305	23.08	0.7754	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,725.12450	1,713.524	15.22	0.7873	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			289.22450	271.224	15.22	0.2127	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,690.71400	1,677.854	15.25	0.7791	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			304.81400	285.554	15.25	0.2209	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,683.89500	1,670.936	15.26	0.7774	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			307.99500	288.636	15.26	0.2226	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			390.53850	375.968	24.85	0.2127	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,940.43850	3,919.768	24.85	0.7873	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			387.40970	373.245	25.37	0.2084	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,097.30970	4,077.045	25.37	0.7916	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,976.27610	2,978.459	16.37	0.9324	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			76.17610	72.259	16.37	0.0676	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,579.92040	1,565.321	15.48	0.7440	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			379.82040	359.121	15.48	0.2560	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			431.58180	413.275	26.46	0.2123	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,506.28180	4,482.675	26.46	0.7877	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	26/10/2016	Foreign Exchange Option	11.80	Call			3,057.59790	3,059.266	16.31	0.9301	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			82.29790	78.666	16.31	0.0699	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,665.30420	1,650.540	15.50	0.7479	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			390.00420	369.941	15.50	0.2521	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			432.62210	414.138	26.20	0.2141	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,427.32210	4,403.538	26.20	0.7859	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,157.54440	3,159.562	16.28	0.9279	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			89.34440	85.962	16.28	0.0721	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,772.41460	1,759.018	15.63	0.7520	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			404.21460	385.418	15.63	0.2480	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			461.88540	449.172	27.44	0.2133	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,993.68540	4,975.572	27.44	0.7867	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,477.40930	2,474.032	15.86	0.8589	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			202.90930	193.932	15.86	0.1411	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,469.18800	2,465.723	15.85	0.8579	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			204.68800	195.623	15.85	0.1421	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,460.97840	2,457.425	15.85	0.8569	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			206.47840	197.325	15.85	0.1431	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			429.26050	420.797	26.87	0.2011	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,250.36050	5,236.197	26.87	0.7989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			421.41440	413.019	26.87	0.1981	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,302.51440	5,288.419	26.87	0.8019	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,968.98780	1,958.260	15.57	0.7823	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			343.65240	327.366	15.55	0.2148	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,975.76090	1,965.104	15.56	0.7837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			346.86090	330.504	15.56	0.2163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			350.08780	333.659	15.57	0.2177	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,843.79290	1,831.728	15.76	0.7541	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			414.89290	397.128	15.76	0.2459	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,223.76670	3,225.370	16.28	0.9265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			94.86670	90.770	16.28	0.0735	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,982.55240	1,971.966	15.55	0.7852	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,274.61700	1,262.628	19.03	0.5240	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,453.01700	1,433.728	19.03	0.4760	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,271.30340	1,259.309	19.04	0.5229	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,459.70340	1,440.409	19.04	0.4771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,277.94950	1,265.958	19.01	0.5251	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,446.34950	1,427.058	19.01	0.4749	0.00	0	0
Total \$ / R Option												0.00	0	2,169,946
Total \$ / R												303,553,810.80	21,622	2,881,230
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.96030		13.95080			0.0000	628,213.50	45	695
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		14.19820		14.18850			0.0000	369,153.20	26	190
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.42820		14.41940			0.0000	144,282.00	10	189
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.68230		14.67590			0.0000	146,823.00	10	55

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												1,288,471.70	91	1,129
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put		143.99320		106.751	19.58	0.0039	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call		209,226.81860		210,138.921	19.53	0.9960	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		146.81860		108.921	19.53	0.0040	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		211,221.21940		212,134.632	19.63	0.9962	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		141.21940		104.632	19.63	0.0038	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		210,223.99320		211,136.751	19.58	0.9961	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		184,739.19690		185,274.617	16.01	0.9290	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		4,889.19690		4,454.617	16.01	0.0710	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		183,814.87430		184,343.179	15.99	0.9280	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		4,964.87430		4,523.179	15.99	0.0720	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		182,891.69280		183,412.556	15.98	0.9270	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		5,041.69280		4,592.557	15.98	0.0730	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		128,259.64050		127,327.698	15.37	0.7427	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		30,319.64050		28,507.698	15.37	0.2573	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		127,587.14130		126,642.219	15.38	0.7407	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		30,647.14130		28,822.219	15.38	0.2593	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		126,916.55220		125,959.391	15.38	0.7386	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		30,976.55220		29,139.391	15.38	0.2614	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		87,029.92100		84,712.234	18.10	0.4818	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		120,439.92100		117,482.234	18.10	0.5182	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		87,659.13760		85,338.478	18.06	0.4848	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		119,069.13760		116,108.478	18.06	0.5152	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		87,344.06980		85,024.878	18.08	0.4833	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		119,754.06980		116,794.878	18.08	0.5167	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,288,471.70	91	1,129
£ / R	On	11/12/2015	Foreign Exchange Future			21.46790		21.42950		0.0000	21,553,771.60	1,004	40,059	
£ / R	On	12/01/2016	Foreign Exchange Future			22.52440		22.48890		0.0000	0.00	0	2	
£ / R	On	14/03/2016	Foreign Exchange Future			21.82890		21.78970		0.0000	0.00	0	9,752	
£ / R	On	13/06/2016	Foreign Exchange Future			22.17990		22.14150		0.0000	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.52580		22.49030		0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.57090		22.53590		0.0000	9,028,360.00	400	200	
Total £ / R Future												30,582,131.60	1,404	50,013
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,562.56110	3,600.374	22.66	0.9950	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			3.06110	2.474	22.66	0.0050	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,273.84320	3,311.491	21.79	0.9928	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			4.34320	3.591	21.79	0.0072	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,946.00690	2,983.415	20.80	0.9889	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			6.50690	5.515	20.80	0.0111	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,936.08780	2,973.488	20.77	0.9888	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	18.50	Put		6.58780	5.588	20.77	0.0112	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,926.16980	2,963.561	20.74	0.9886	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		6.66980	5.661	20.74	0.0114	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,050.45080	2,086.513	18.09	0.9631	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		20.95080	18.613	18.09	0.0369	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,478.03270	1,510.670	16.32	0.9176	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		48.53270	42.770	16.32	0.0824	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,366.92920	1,398.503	15.96	0.9034	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		57.42920	50.603	15.96	0.0966	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,266.49980	1,296.957	15.64	0.8883	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		66.99980	59.057	15.64	0.1117	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,176.56310	1,205.876	15.34	0.8727	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		77.06310	67.976	15.34	0.1273	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		844.54470	864.269	15.25	0.7656	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		165.04470	146.369	15.25	0.2344	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		830.10870	849.463	15.26	0.7594	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		170.60870	151.563	15.26	0.2406	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		801.63190	820.247	15.27	0.7468	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		182.13190	162.347	15.27	0.2532	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		553.33860	564.913	15.40	0.6105	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		323.83860	297.013	15.40	0.3895	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		472.63680	481.752	15.45	0.5543	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		393.13680	363.852	15.45	0.4457	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		403.28990	408.665	15.56	0.4978	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		473.78990	440.765	15.56	0.5022	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		284.85360	286.577	16.02	0.3846	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		675.35360	638.677	16.02	0.6154	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		47.50140	43.369	17.22	0.0826	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,818.00140	1,775.469	17.22	0.9174	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,524.83880	1,545.032	14.74	0.8551	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		125.93880	110.632	14.74	0.1449	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,682.51080	2,717.030	15.84	0.9200	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		82.81080	78.130	15.84	0.0800	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,673.05350	2,707.530	15.82	0.9194	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		83.35350	78.630	15.82	0.0806	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,663.60020	2,698.032	15.80	0.9189	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		83.90020	79.131	15.80	0.0811	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		2,032.14460	2,054.347	14.90	0.7704	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		380.64460	364.447	14.90	0.2296	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		2,024.89140	2,046.975	14.90	0.7691	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		383.39140	367.075	14.90	0.2309	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		2,017.64670	2,039.622	14.90	0.7679	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		386.14670	369.722	14.90	0.2321	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,973.20870	1,984.730	15.07	0.6939	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,213.37660	1,177.168	15.84	0.4399	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		565.15580	553.772	19.56	0.2499	0.00	0	12,264

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	25.85	Put			3,924.85580	3,877.972	19.56	0.7501	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			682.90870	658.930	15.07	0.3061	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,442.07780	1,441.583	15.82	0.5625	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,201.77780	1,165.783	15.82	0.4375	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,437.86670	1,437.269	15.83	0.5613	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,207.56670	1,171.469	15.83	0.4387	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,433.67660	1,432.968	15.84	0.5601	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,212.64620	1,206.562	16.54	0.4835	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,666.74620	1,625.662	16.54	0.5165	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,209.36630	1,203.230	16.55	0.4824	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,673.46630	1,632.330	16.55	0.5176	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,206.08850	1,199.900	16.56	0.4814	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,680.18850	1,639.000	16.56	0.5186	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												30,582,131.60	1,404	174,221
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11517		0.11514			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11740		0.11736			0.0000	0.00	0	1,139
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11961		0.11957			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,273
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,514.36930	2,516.884	23.23	0.9996	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.16930	0.084	23.23	0.0004	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,516.98640	1,518.853	18.89	0.9913	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			2.78640	2.053	18.89	0.0087	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			572.86350	566.120	15.13	0.8358	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			58.66350	49.320	15.13	0.1642	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			378.96070	369.715	17.24	0.4362	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			643.16070	629.815	17.24	0.5638	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,759.10610	1,760.524	16.06	0.9569	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			23.30610	20.624	16.06	0.0431	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			903.28460	898.123	15.87	0.7680	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			167.48460	158.223	15.87	0.2320	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			686.23860	671.129	17.50	0.4822	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			361.23780	351.803	19.63	0.3201	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,403.83780	1,390.403	19.63	0.6799	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,186.27060	1,180.261	16.16	0.7667	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			228.87060	218.861	16.16	0.2333	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			643.63860	632.529	17.50	0.5178	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,273
€ / R	On	11/12/2015	Foreign Exchange Future			15.21200		15.27150			0.0000	53,546,240.00	3,520	88,172
€ / R	On	29/12/2015	Foreign Exchange Future			15.27130		15.33070			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	25/01/2016	Foreign Exchange Future			15.35470		15.41360			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.36140		15.15100			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.50540		15.56520			0.0000	2,325,810.00	150	28,227
€ / R	On	13/06/2016	Foreign Exchange Future			15.79650		15.85790			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.12740		16.19240			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.44830		16.51610			0.0000	0.00	0	3,000
Total € / R Future												55,872,050.00	3,670	119,938
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			54.13440	41.769	19.25	0.0975	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,282.63440	1,329.769	19.25	0.9025	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			455.65250	408.933	16.42	0.5962	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			224.15250	236.933	16.42	0.4038	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			159.50760	134.596	17.64	0.2661	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			668.00760	702.596	17.64	0.7339	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			485.90900	437.703	16.39	0.6209	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			204.40900	215.703	16.39	0.3791	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			479.76070	431.849	16.40	0.6160	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			208.26070	219.849	16.40	0.3840	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			473.66190	426.043	16.40	0.6111	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			212.16190	224.043	16.40	0.3889	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,385.66460	1,325.865	16.61	0.9584	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			14.16460	13.865	16.61	0.0416	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,262.20890	1,202.346	16.47	0.9417	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			20.70890	20.346	16.47	0.0583	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,224.50650	2,164.340	19.95	0.9928	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			3.00650	2.340	19.95	0.0072	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,433.67610	1,373.905	16.66	0.9636	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			12.17610	11.905	16.66	0.0364	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,014.38390	954.564	16.18	0.8899	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			42.88390	42.564	16.18	0.1101	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,321.53170	4,262.030	27.91	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.03170	0.030	27.91	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			323.73850	286.091	16.71	0.4723	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			342.23850	364.091	16.71	0.5277	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			259.54340	225.728	16.87	0.3483	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			628.84340	654.428	16.87	0.6517	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			412.49990	368.391	16.16	0.5006	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			381.79990	397.091	16.16	0.4994	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			966.84450	910.143	15.59	0.7611	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			163.24450	165.443	15.59	0.2389	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			959.30510	902.989	15.60	0.7581	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			165.70510	168.289	15.60	0.2419	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			951.79350	895.868	15.61	0.7551	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			168.19350	171.168	15.61	0.2449	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			799.84670	747.772	15.81	0.6857	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			236.24670	243.072	15.81	0.3143	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		755.01810	704.173	15.87	0.6625	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		261.41810	269.473	15.87	0.3375	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		0.00000	590.426	16.16	0.5855	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		0.00000	379.026	16.16	0.4145	37,902.57	100	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		0.00000	421.754	16.63	0.4654	42,175.38	100	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		0.00000	580.354	16.63	0.5346	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,401.84410	2,340.469	16.96	0.9489	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		36.64410	35.069	16.96	0.0511	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		381.93550	353.403	17.85	0.3395	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,116.73550	1,148.003	17.85	0.6605	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		484.49970	450.903	17.28	0.4124	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		869.29970	895.503	17.28	0.5876	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,545.37530	2,484.253	17.23	0.9574	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		30.17530	28.853	17.23	0.0426	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		422.94140	392.293	17.60	0.3694	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,007.74140	1,036.893	17.60	0.6306	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		942.67610	891.581	15.90	0.6641	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		337.47610	346.181	15.90	0.3359	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,797.14100	1,734.450	15.81	0.8924	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		81.94100	79.049	15.81	0.1076	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		718.47110	674.520	16.39	0.5550	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		523.27110	539.120	16.39	0.4450	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,637.42340	1,576.296	15.63	0.8675	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		102.22340	100.896	15.63	0.1325	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		468.33240	435.483	17.36	0.4013	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		903.13240	930.083	17.36	0.5987	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		979.41640	927.386	15.82	0.6799	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		314.21640	321.986	15.82	0.3201	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,671.87700	1,610.280	15.63	0.8739	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		96.67700	94.880	15.63	0.1261	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		889.46190	839.829	16.00	0.6401	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		374.26190	384.429	16.00	0.3599	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,663.02660	1,601.758	15.63	0.8723	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		97.82660	96.358	15.63	0.1277	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,654.47480	1,593.253	15.63	0.8707	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		99.27480	97.853	15.63	0.1293	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,183.45460	1,127.203	15.64	0.7546	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		218.25460	221.803	15.64	0.2454	0.00	0	15,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,125.56340	1,076.344	16.01	0.6347	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		517.66340	529.844	16.01	0.3653	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,120.28260	1,071.181	16.02	0.6327	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		522.38260	534.681	16.02	0.3673	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		512.96710	525.030	15.99	0.3632	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,840.18190	1,777.990	15.30	0.8297	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		182.28190	181.490	15.30	0.1703	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		804.30330	764.027	17.08	0.4957	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			906.40330	927.527	17.08	0.5043	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,130.86710	1,081.530	15.99	0.6368	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,670.28010	1,612.330	15.60	0.7231	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			427.88010	434.930	15.60	0.2769	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,663.92550	1,606.002	15.61	0.7215	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			431.52550	438.602	15.61	0.2785	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,676.65340	1,618.682	15.59	0.7247	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			424.25340	431.282	15.59	0.2753	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,579.79310	1,601.840	18.41	0.5296	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,092.12560	1,046.176	18.39	0.4727	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,566.02560	1,587.876	18.39	0.5273	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,089.00370	1,043.152	18.40	0.4716	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,572.90370	1,594.852	18.40	0.5284	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,085.89310	1,040.140	18.41	0.4704	0.00	0	0
Total € / R Option												80,077.95	200	340,620
Total € / R												55,952,127.95	3,870	460,558
AUS / R	On	11/12/2015	Foreign Exchange Future			9.98110		9.96110			0.0000	0.00	0	15,133
AUS / R	On	15/01/2016	Foreign Exchange Future			10.02860		9.96000			0.0000	30,085.80	3	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.10500		10.08500			0.0000	909,450.00	90	6,655
AUS / R	On	13/06/2016	Foreign Exchange Future			10.22970		10.21030			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.37230		10.35470			0.0000	0.00	0	500
Total AUS / R Future												939,535.80	93	22,541
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			11.82710	9.659	13.81	0.0516	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			404.27890	416.806	12.74	0.8364	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,611.11600	2,631.114	25.56	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.01600	0.014	25.56	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			672.92710	690.759	13.81	0.9484	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,711.11310	2,731.112	26.40	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			43.17890	35.706	12.74	0.1636	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			81.18250	80.781	13.11	0.3090	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			320.08250	299.682	13.11	0.6910	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01310	0.012	26.40	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,661.11450	2,681.113	25.98	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.01450	0.013	25.98	0.0001	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			0.00000	247.403	11.62	0.5707	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			0.00000	168.803	11.62	0.4293	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			0.00000	241.828	11.62	0.5631	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			0.00000	173.228	11.62	0.4369	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			0.00000	236.330	11.61	0.5554	0.00	0	0
AUS / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			0.00000	177.730	11.61	0.4446	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			669.64010	677.867	12.28	0.8056	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			94.64010	82.867	12.28	0.1944	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			685.49620	694.048	12.30	0.8130	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	14/03/2016	Foreign Exchange Option	9.49	Put			90.49620	79.048	12.30	0.1870	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			677.54960	685.939	12.29	0.8093	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			92.54960	80.939	12.29	0.1907	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			367.09010	348.858	13.28	0.4230	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			492.43270	493.482	13.29	0.5732	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			372.13270	353.782	13.29	0.4268	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			487.51670	488.445	13.30	0.5694	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			377.21670	358.745	13.30	0.4306	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			497.39010	498.558	13.28	0.5770	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			478.12600	458.501	14.07	0.4235	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			628.17150	626.044	14.08	0.5736	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			483.47150	463.744	14.08	0.4264	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			637.51090	635.589	14.06	0.5795	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			472.81090	453.289	14.06	0.4205	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			632.82600	630.801	14.07	0.5765	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												939,535.80	93	23,144
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.63780		10.60170			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.81520		10.77850			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			221.79890	239.161	11.99	0.6408	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			120.09890	101.361	11.99	0.3592	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			216.00750	233.020	12.00	0.6314	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			124.30750	105.220	12.00	0.3686	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			227.68480	245.400	11.99	0.6502	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			115.98480	97.600	11.99	0.3498	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			379.13560	348.163	13.58	0.4814	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			355.80600	362.232	13.54	0.5276	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			367.30600	337.032	13.54	0.4724	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			351.69750	357.570	13.55	0.5231	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			373.19750	342.370	13.55	0.4769	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			347.63560	353.363	13.58	0.5186	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.09400		14.07630			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.39070		14.37090			0.0000	0.00	0	1,709
Total CHF / R Future												0.00	0	8,981
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			278.87540	259.461	17.05	0.4402	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			350.00420	348.197	17.05	0.5546	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	14.01	Put			283.70420	264.197	17.05	0.4454	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			360.39550	358.777	17.04	0.5650	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			274.09550	254.777	17.04	0.4350	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			355.17540	353.461	17.05	0.5598	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			393.71230	383.777	18.22	0.3748	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,012.81230	983.077	18.22	0.6252	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			391.01120	381.092	18.24	0.3726	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,020.11120	990.392	18.24	0.6274	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			388.32610	378.427	18.26	0.3705	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,027.42610	997.727	18.26	0.6295	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,981
CNH / R	On	11/12/2015	Foreign Exchange Future			2.19150		2.19010			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.21180		2.21130			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			1,838.55080	1,846.022	17.57	0.9421	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			37.55080	31.022	17.57	0.0579	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,028.75030	2,037.578	17.96	0.9568	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			27.75030	22.578	17.96	0.0432	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,932.59790	1,940.819	17.68	0.9508	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			31.59790	25.819	17.68	0.0492	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			919.33570	901.268	15.96	0.5413	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			806.33570	783.268	15.96	0.4587	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			873.35520	855.095	16.02	0.5225	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			860.35520	837.095	16.02	0.4775	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			970.65500	953.027	15.97	0.5602	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			757.65500	735.027	15.97	0.4398	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			2.04160		2.04950			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08300		2.09060			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			862.33140	813.582	20.12	0.6670	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			267.33140	297.582	20.12	0.3330	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			797.26170	751.311	20.14	0.6380	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			302.26170	335.312	20.14	0.3620	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			735.15740	692.056	20.17	0.6084	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			340.15740	376.056	20.17	0.3916	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			753.35200	723.147	20.25	0.4206	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 Option	2.15	Put			1,347.35200	1,393.147	20.25	0.5794	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			719.31860	690.284	20.32	0.4062	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,413.31860	1,460.284	20.32	0.5938	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			788.80080	757.401	20.17	0.4352	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,282.80080	1,327.401	20.17	0.5648	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			0.13600		0.13580			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13590		0.13560			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13560		0.13450			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13500		0.13370			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			0.06870		0.06850			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06450		0.06410			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06150		0.06130			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	20/11/2015	Foreign Exchange Future			9.16360		9.24160			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.18580		9.26070			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.28370		9.35800			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.38160		9.45610			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			59.44840	38.224	13.37	0.2524	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			131.92660	184.825	13.29	0.6974	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			157.84840	214.624	13.37	0.7476	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			81.45480	54.276	13.26	0.3296	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			119.85480	170.676	13.26	0.6704	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			77.41430	51.285	13.28	0.3160	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			125.81430	177.685	13.28	0.6840	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			73.52660	48.425	13.29	0.3026	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			234.64390	181.245	11.00	0.6243	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			63.94390	85.445	11.00	0.3757	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			227.64970	175.099	10.99	0.6124	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			66.94970	89.299	10.99	0.3876	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			220.76020	169.072	10.98	0.6004	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			70.06020	93.272	10.98	0.3996	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			398.07410	347.377	12.24	0.5985	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			180.07410	203.677	12.24	0.4015	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			392.02300	341.790	12.25	0.5927	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			184.02300	208.090	12.25	0.4073	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			386.02630	336.262	12.25	0.5869	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			188.02630	212.562	12.25	0.4131	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			645.48590	589.325	13.10	0.6725	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			199.38590	217.725	13.10	0.3275	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			658.76420	601.469	13.08	0.6805	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			192.66420	209.869	13.08	0.3195	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			651.86060	595.375	13.09	0.6765	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			195.76060	213.775	13.09	0.3235	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	16,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08970		1.09470			0.0000	0.00	0	1,453
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09210		1.09700			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.09480		1.09980			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	1,453
Total QUANTO € / \$												0.00	0	1,453
RAIN	On	11/12/2015	Foreign Exchange Future			24,339.94000		24,364.23000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.96630		9.94440			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.10830		10.08590			0.0000	3,244,764.30	321	2,543
Total SGD / R Future												3,244,764.30	321	2,543
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,550.82130	1,548.839	100.00	0.6392	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			966.42130	942.539	100.00	0.3608	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,560.25540	1,559.168	100.00	0.6417	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			955.85540	932.868	100.00	0.3583	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,555.77910	1,553.997	100.00	0.6405	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			961.37910	937.697	100.00	0.3595	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			642.57020	649.424	24.31	0.5638	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			536.67020	521.124	24.31	0.4362	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			615.67340	622.316	23.38	0.5612	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			519.77340	504.016	23.38	0.4388	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			588.75910	595.189	22.46	0.5586	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			502.85910	486.889	22.46	0.4414	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R									3,244,764.30	321	2,543
TRY / R On 11/12/2015 Foreign Exchange Future			4.85460		4.86590			0.0000	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Future			4.81220		4.82140			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			379.99460	368.744	14.58	0.9559	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			4.09460	4.144	14.58	0.0441	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			370.28660	359.050	14.45	0.9527	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			4.38660	4.450	14.45	0.0473	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			360.60080	349.379	14.32	0.9493	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			4.70080	4.779	14.32	0.0507	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Call			386.81200	376.922	15.23	0.7896	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			55.41200	54.722	15.23	0.2104	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			378.81050	368.935	15.19	0.7831	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			57.41050	56.735	15.19	0.2169	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			370.87040	361.011	15.14	0.7765	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			59.47040	58.811	15.14	0.2235	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			1.08760		1.08920			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.04910		1.05600			0.0000	0.00	0	1
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									395,480,764.20	27,201	998,340
Total Options									80,077.95	200	2,643,377
Grand Total:									395,560,842.15	27,401	3,641,717