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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 11/11/2015 Foreign Exchange Future			14.19050		14.29400			0.0000	33,319,294.00	2,348	0
\$ / R On 17/11/2015 Foreign Exchange Future			14.20010		14.30290			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.20250		14.30500			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			14.20740		14.30920			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.21740		14.31980			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.22000		14.32240			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			14.22250		14.32510			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			14.25270		14.35690			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.26030		14.36480			0.0000	640,230,428.80	44,896	612,068
\$ / R On 21/12/2015 Foreign Exchange Future			14.28700		14.39150			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			14.30890		14.41300			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.34720		14.45050			0.0000	0.00	0	47
\$ / R On 13/01/2016 Foreign Exchange Future			14.35000		14.45320			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.38550		14.48590			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.39050		14.49060			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.42610		14.52330			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.44390		14.54070			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.45930		14.55690			0.0000	0.00	0	0
\$ / R On 29/02/2016 Foreign Exchange Future			14.46960		14.56760			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.49790		14.59720			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.50560		14.60530			0.0000	88,614,710.40	6,109	83,681

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Future			14.51070		14.61070			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.52870		14.62960			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.54410		14.64570			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.59550		14.69960			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.61600		14.72110			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.65200		14.75880			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.69630		14.80330			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.72240		14.82930			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.73020		14.83710			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.74070		14.84750			0.0000	7,414,572.10	503	33,536
\$ / R	On	28/06/2016	Foreign Exchange Future			14.77980		14.88660			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.85560		14.96200			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.89470		15.00100			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.93560		15.04320			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.96600		15.07500			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.97150		15.08070			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.99080		15.10100			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.00190		15.11250			0.0000	0.00	0	13,149
\$ / R	On	28/09/2016	Foreign Exchange Future			15.02670		15.13850			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.10410		15.21940			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.19620		15.31330			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.24150		15.35790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.25560		15.37180			0.0000	0.00	0	1,010
\$ / R	On	13/03/2017	Foreign Exchange Future			15.49330		15.60580			0.0000	0.00	0	0
Total \$ / R Future												769,579,005.30	53,856	747,231
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call			614.04400	510.500	16.22	1.0000	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put			0.04400	0.000	16.22	0.0000	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Call			374.85880	270.500	16.22	1.0000	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Put			0.85880	0.000	16.22	0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			953.59100	850.950	19.76	0.9928	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			0.69100	0.850	19.76	0.0072	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			903.84160	801.272	19.46	0.9903	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			0.94160	1.172	19.46	0.0097	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			1,153.09650	1,050.331	20.98	0.9979	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			0.19650	0.231	20.98	0.0021	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			956.04110	853.576	18.87	0.9914	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			1.04110	1.076	18.87	0.0086	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			1,135.40770	1,032.842	19.85	0.9971	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			0.40770	0.342	19.85	0.0029	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,170.12070	1,068.289	19.98	0.9939	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			0.92070	0.889	19.98	0.0061	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			571.73330	476.739	16.88	0.8940	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			12.53330	19.339	16.88	0.1060	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			652.72230	555.096	15.45	0.9092	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			12.92230	17.696	15.45	0.0908	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	24/11/2015	Foreign Exchange Option	13.99	Call			388.28520	302.110	15.44	0.7150	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			58.48520	74.710	15.44	0.2850	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,522.40000	3,420.000	25.81	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	25.81	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			3,172.40020	3,070.001	28.48	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00020	0.001	28.48	0.0000	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,692.93570	1,590.633	22.46	0.9967	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			35.57370	44.253	15.36	0.1863	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.14820	0.107	31.34	0.0005	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,127.74820	3,230.107	31.34	0.9995	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			898.23210	795.292	15.74	0.9693	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			5.83210	5.292	15.74	0.0307	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			13.14420	16.140	15.21	0.0826	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			612.44740	514.796	15.27	0.8825	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			20.04740	24.796	15.27	0.1175	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			1,085.73290	983.135	17.46	0.9824	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			3.33290	3.135	17.46	0.0176	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			507.97370	414.253	15.36	0.8137	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			3.42960	3.218	17.37	0.0181	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			996.72630	893.989	16.64	0.9772	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			4.32630	3.989	16.64	0.0228	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,473.56540	1,371.248	21.00	0.9935	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			1.16540	1.248	21.00	0.0065	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			685.54420	586.140	15.21	0.9174	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			0.53570	0.633	22.46	0.0033	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,393.83170	1,291.486	20.27	0.9921	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			1.43170	1.486	20.27	0.0079	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,294.26420	1,191.867	19.37	0.9899	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			1.86420	1.867	19.37	0.0101	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			1,075.82960	973.218	17.37	0.9819	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			1,198.03330	1,095.138	18.13	0.9858	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			2.93330	2.638	18.13	0.0142	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,017.58320	1,913.431	19.57	0.9969	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.68320	0.731	19.57	0.0031	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			297.99150	347.035	16.57	0.5720	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			223.16180	173.678	16.86	0.3742	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			358.36180	413.378	16.86	0.6258	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			461.54610	382.303	15.90	0.6422	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			136.74610	162.003	15.90	0.3578	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			319.71550	254.941	16.22	0.4974	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			234.91550	274.641	16.22	0.5026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			309.41720	246.428	16.28	0.4855	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			244.61720	286.128	16.28	0.5145	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			544.77330	459.640	15.77	0.7112	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			99.97330	119.340	15.77	0.2888	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			363.25520	292.873	16.08	0.5458	0.00	0	1,000

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	14.20	Put			198.45520	232.573	16.08	0.4542	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			341.01500	272.982	16.12	0.5215	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			216.21500	252.682	16.12	0.4785	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			612.19910	523.176	15.67	0.7595	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			77.39910	92.876	15.67	0.2405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			454.97190	376.253	15.91	0.6363	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			140.17190	165.953	15.91	0.3637	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call			429.24020	352.660	15.95	0.6124	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put			154.44020	182.360	15.95	0.3876	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			733.14960	638.759	15.50	0.8307	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			48.34960	58.459	15.50	0.1693	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			488.40970	407.120	15.86	0.6657	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			123.60970	146.820	15.86	0.3343	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			481.60960	400.824	15.87	0.6598	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			126.80960	150.524	15.87	0.3402	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			767.27280	671.442	15.46	0.8475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			42.47280	51.142	15.46	0.1525	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			604.50580	515.892	15.68	0.7543	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			79.70580	95.592	15.68	0.2457	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			552.06030	466.471	15.76	0.7167	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			97.26030	116.171	15.76	0.2833	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			802.68390	704.838	15.41	0.8632	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			37.88390	44.538	15.41	0.1368	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			699.92360	606.825	15.55	0.8130	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			55.12360	66.525	15.55	0.1870	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			635.56680	545.357	15.63	0.7747	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			70.76680	85.057	15.63	0.2253	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			893.03750	792.543	15.49	0.8954	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			28.23750	32.243	15.49	0.1046	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			758.49830	663.204	15.47	0.8434	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			43.69830	52.904	15.47	0.1566	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			750.00970	655.009	15.48	0.8392	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			45.20970	54.709	15.48	0.1608	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			1,004.35060	902.934	15.81	0.9235	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			19.55060	22.634	15.81	0.0765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			784.92200	688.054	15.44	0.8555	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			40.12200	47.754	15.44	0.1445	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			776.08260	679.726	15.45	0.8515	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			41.28260	49.426	15.45	0.1485	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			1,070.46040	968.613	15.99	0.9367	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			15.66040	18.313	15.99	0.0633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			874.77450	774.461	15.44	0.8900	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			29.97450	34.161	15.44	0.1100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			811.60610	713.293	15.40	0.8670	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			36.80610	42.993	15.40	0.1330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,156.48010	1,054.170	16.22	0.9507	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		11.68010	13.870	16.22	0.0493	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		985.60950	884.329	15.75	0.9193	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		20.80950	24.028	15.75	0.0807	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		948.34400	847.355	15.65	0.9104	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		23.54400	27.055	15.65	0.0896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,204.68640	1,102.155	16.36	0.9573	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		9.88640	11.855	16.36	0.0427	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		1,060.96990	959.180	15.96	0.9349	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		16.16990	18.880	15.96	0.0651	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		1,023.16020	921.613	15.86	0.9275	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		18.36020	21.313	15.86	0.0725	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,321.35400	1,218.374	16.67	0.9699	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		6.55400	8.074	16.67	0.0301	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,127.69200	1,025.526	16.15	0.9464	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		12.89200	15.227	16.15	0.0536	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,099.01620	997.004	16.07	0.9417	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		14.21620	16.704	16.07	0.0583	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,508.25610	1,404.609	17.17	0.9832	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		3.45610	4.309	17.17	0.0168	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,175.73000	1,073.328	16.28	0.9534	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		10.93000	13.028	16.28	0.0466	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,166.09960	1,063.743	16.25	0.9521	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		11.29960	13.443	16.25	0.0479	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,597.52960	1,493.600	17.50	0.9870	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		2.72960	3.300	17.50	0.0130	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,272.59280	1,169.787	16.54	0.9651	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		7.79280	9.487	16.54	0.0349	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		1,224.04150	1,121.427	16.41	0.9597	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		9.24150	11.127	16.41	0.0403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,766.55420	1,662.308	18.14	0.9920	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		1.75420	2.008	18.14	0.0080	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,468.63980	1,365.227	17.06	0.9810	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		3.83980	4.927	17.06	0.0190	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,370.29730	1,267.159	16.80	0.9741	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		5.49730	6.859	16.80	0.0259	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,806.38200	1,702.086	18.29	0.9928	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		1.58200	1.787	18.29	0.0072	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,567.75250	1,463.902	17.38	0.9858	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		2.95250	3.602	17.38	0.0142	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,518.16630	1,414.467	17.19	0.9837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		3.36630	4.167	17.19	0.0163	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,185.40020	2,080.887	19.72	0.9976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		0.60020	0.587	19.72	0.0024	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,667.07390	1,562.990	17.76	0.9893	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		2.27390	2.690	17.76	0.0107	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,607.45920	1,503.505	17.53	0.9873	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			2.65920	3.205	17.53	0.0127	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,265.29080	2,160.765	20.02	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.49080	0.465	20.02	0.0019	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,796.42340	1,692.140	18.25	0.9926	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			1.62340	1.839	18.25	0.0074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,786.46580	1,682.194	18.21	0.9924	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			1.66580	1.894	18.21	0.0076	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,415.13730	2,310.599	20.59	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.33730	0.299	20.59	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,165.43130	2,060.923	19.64	0.9974	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.63130	0.623	19.64	0.0026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,866.15550	1,761.799	18.51	0.9939	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			1.35550	1.499	18.51	0.0061	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,615.00540	2,510.467	21.34	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.20540	0.167	21.34	0.0007	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,215.35650	2,110.838	19.83	0.9978	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.55650	0.538	19.83	0.0022	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,205.37070	2,100.854	19.79	0.9977	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.57070	0.554	19.79	0.0023	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,964.89000	2,860.360	22.66	0.9997	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.09000	0.060	22.66	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,365.18210	2,260.647	20.40	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.38210	0.347	20.40	0.0014	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,325.22220	2,220.690	20.25	0.9984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.42220	0.390	20.25	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,414.83540	3,310.329	25.28	0.9999	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.03540	0.029	25.28	0.0001	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,565.03240	2,460.493	21.15	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.23240	0.193	21.15	0.0008	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,465.09780	2,360.559	20.77	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.29780	0.259	20.77	0.0011	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			3,164.85930	3,060.343	23.82	0.9998	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.05930	0.043	23.82	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,764.94200	2,660.407	21.90	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.14200	0.107	21.90	0.0005	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,754.94550	2,650.411	21.87	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.14550	0.111	21.87	0.0005	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			5,164.80000	5,060.300	30.80	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00000	0.000	30.80	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			5,114.80010	5,010.300	30.80	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00010	0.000	30.80	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,364.83920	3,260.332	24.98	0.9999	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.03920	0.032	24.98	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,214.80000	5,110.300	30.80	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00000	0.000	30.80	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			45.63200	32.497	19.81	0.0888	0.00	0	11,000

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	15.42	Put		1,100.83200	1,192.197	19.81	0.9112	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		98.88800	72.653	18.23	0.1832	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		704.08800	782.353	18.23	0.8168	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		6.70520	3.081	21.72	0.0104	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,141.90520	2,242.781	21.72	0.9896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.00290	0.006	31.76	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,405.20290	6,509.706	31.76	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		159.07110	120.567	17.44	0.2801	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		494.27110	560.267	17.44	0.7199	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		35.52300	25.049	20.34	0.0697	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,240.72300	1,334.749	20.34	0.9303	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		24.39600	16.042	20.91	0.0464	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,459.59600	1,555.742	20.91	0.9536	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		275.75860	218.469	16.48	0.4449	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		280.95860	328.169	16.48	0.5551	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		93.71340	68.813	18.34	0.1747	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		728.91340	808.513	18.34	0.8253	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		55.89180	40.157	19.39	0.1078	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		991.09180	1,079.857	19.39	0.8922	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		324.95330	259.288	16.19	0.5034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		230.15330	268.988	16.19	0.4966	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		145.86450	109.855	17.58	0.2596	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		531.06450	599.555	17.58	0.7404	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		124.58390	92.784	17.84	0.2256	0.00	0	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		599.78390	672.484	17.84	0.7744	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		410.54690	335.613	15.99	0.5943	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		165.74690	195.313	15.99	0.4057	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		262.79150	207.335	16.57	0.4280	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		2.07080	1.433	25.09	0.0040	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,480.57080	3,584.433	25.09	0.9960	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,251.67280	3,147.175	23.42	0.9994	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.17280	0.175	23.42	0.0006	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,241.67790	3,137.179	23.39	0.9994	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.17790	0.179	23.39	0.0006	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		444.51220	370.898	15.84	0.5832	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		203.01220	233.898	15.84	0.4168	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,591.56300	3,487.071	24.49	0.9998	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.06300	0.071	24.49	0.0002	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		963.91740	865.687	15.15	0.8614	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		50.91740	56.787	15.15	0.1386	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		632.94200	549.186	15.56	0.6973	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		139.94200	160.286	15.56	0.3027	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		781.74950	694.506	15.39	0.7405	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		131.24950	147.306	15.39	0.2595	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,541.77400	1,437.782	15.21	0.9536	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		18.57400	17.782	15.21	0.0464	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,075.87710	982.313	15.25	0.8269	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			89.97710	96.813	15.25	0.1731	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			449.54140	390.987	16.51	0.4807	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			443.64140	485.487	16.51	0.5193	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			232.34840	196.744	18.10	0.2778	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			906.44840	971.244	18.10	0.7222	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,545.76380	1,444.448	15.19	0.9356	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			29.86380	28.948	15.19	0.0644	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,415.08140	1,316.540	15.21	0.9137	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			39.18140	41.040	15.21	0.0863	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			199.22690	168.317	18.51	0.2427	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,033.32690	1,102.817	18.51	0.7573	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,690.17670	2,589.856	18.90	0.9900	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			4.27670	4.356	18.90	0.0100	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			894.45050	807.582	15.38	0.7525	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			143.85050	157.082	15.38	0.2475	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			566.06250	497.841	16.16	0.5631	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			335.46250	367.341	16.16	0.4369	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,928.30460	2,831.480	19.23	0.9891	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			5.00460	5.380	19.23	0.0109	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			234.43840	203.494	18.70	0.2594	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,111.13840	1,177.394	18.70	0.7406	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			842.90270	765.176	15.66	0.6855	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			232.20270	251.276	15.66	0.3145	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			229.16760	200.494	19.18	0.2396	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,312.26760	1,381.194	19.18	0.7604	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,764.74110	2,668.280	18.21	0.9830	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			7.84110	8.980	18.21	0.0170	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,180.19990	1,090.123	15.31	0.8088	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			123.29990	130.823	15.31	0.1912	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			425.54540	377.153	17.36	0.4087	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			708.64540	757.853	17.36	0.5913	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			528.54500	472.533	16.82	0.4797	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			560.94500	602.933	16.82	0.5203	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			887.67200	808.831	15.62	0.6895	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			240.07200	259.231	15.62	0.3105	0.00	0	100
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,097.35870	1,999.393	16.17	0.9467	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			30.15870	31.493	16.17	0.0533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,559.02750	3,459.632	19.53	0.9928	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			3.72750	4.032	19.53	0.0072	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,061.52030	2,962.510	17.90	0.9873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			6.22030	6.910	17.90	0.0127	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,011.85090	2,912.896	17.74	0.9866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			6.55090	7.296	17.74	0.0134	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			162.09180	142.231	20.99	0.1606	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,056.79180	2,136.631	20.99	0.8394	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			139.78060	122.468	21.54	0.1394	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,284.48060	2,366.868	21.54	0.8606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			31.82370	24.806	28.66	0.0282	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,656.52370	5,749.206	28.66	0.9718	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			288.52270	255.380	18.99	0.2736	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,283.22270	1,349.780	18.99	0.7264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			260.97640	230.587	19.32	0.2500	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,405.67640	1,474.987	19.32	0.7500	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			201.28410	177.127	20.21	0.1969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,745.98410	1,821.527	20.21	0.8031	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			428.76220	382.381	17.74	0.3853	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			853.46220	906.781	17.74	0.6147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			0.00000	326.048	18.21	0.3378	4,140,814.68	12,700	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			0.00000	1,070.448	18.21	0.6622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			361.85040	321.464	18.25	0.3338	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,026.55040	1,085.864	18.25	0.6662	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			542.03770	486.680	17.05	0.4664	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			636.73770	681.080	17.05	0.5336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			523.12800	469.184	17.16	0.4534	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			667.82800	713.584	17.16	0.5466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			470.22880	420.417	17.47	0.4158	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			764.92880	814.817	17.47	0.5842	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			717.65210	649.191	16.30	0.5755	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			422.35210	453.591	16.30	0.4245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			625.92620	563.367	16.63	0.5209	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			520.62620	557.767	16.63	0.4791	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			586.15440	527.494	16.82	0.4959	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			570.85440	611.894	16.82	0.5041	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			831.82820	757.011	15.93	0.6375	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			326.52820	351.411	15.93	0.3625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			775.74720	703.922	16.11	0.6079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			370.44720	398.322	16.11	0.3921	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			770.31090	698.789	16.12	0.6049	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			375.01090	403.189	16.12	0.3951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,049.55670	963.567	15.40	0.7366	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			204.25670	217.967	15.40	0.2634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			928.13520	848.728	15.66	0.6849	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			262.83520	283.128	15.66	0.3151	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			891.06580	813.347	15.76	0.6672	0.00	0	1,650
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			285.76580	307.747	15.76	0.3328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,206.50320	1,116.200	15.33	0.7903	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			151.20320	160.600	15.33	0.2097	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,145.37810	1,056.615	15.35	0.7705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			170.07810	181.015	15.35	0.2295	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			0.00000	970.555	15.39	0.7393	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			0.00000	214.955	15.39	0.2607	935,055.12	4,350	4,350

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	13.20	Call			1,491.47440	1,395.937	15.21	0.8661	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			86.17440	90.337	15.21	0.1339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,440.74320	1,345.934	15.23	0.8544	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			95.44320	100.334	15.23	0.1456	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,245.50920	1,154.308	15.31	0.8022	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			140.20920	148.708	15.31	0.1978	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,852.27040	1,753.561	15.61	0.9223	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			46.97040	47.961	15.61	0.0777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,714.24890	1,615.160	15.34	0.9055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			58.94890	59.560	15.34	0.0945	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,578.80210	1,480.976	15.18	0.8842	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			73.50210	75.376	15.18	0.1158	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,364.94410	2,266.834	16.57	0.9633	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			19.64410	21.234	16.57	0.0367	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,087.00490	1,988.712	16.05	0.9446	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			31.70490	33.112	16.05	0.0554	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,908.11330	1,809.528	15.71	0.9283	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			42.81330	43.928	15.71	0.0717	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,568.97700	2,470.846	16.94	0.9731	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			13.67700	15.246	16.94	0.0269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,559.21930	2,461.091	16.92	0.9727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			13.91930	15.492	16.92	0.0273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,510.48790	2,412.374	16.83	0.9705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			15.18790	16.774	16.83	0.0295	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,666.75870	2,568.584	17.12	0.9768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			11.45870	12.984	17.12	0.0232	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,617.82350	2,519.673	17.03	0.9750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			12.52350	14.073	17.03	0.0250	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,578.73900	2,480.605	16.96	0.9735	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			13.43900	15.005	16.96	0.0265	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,814.03790	2,715.770	17.38	0.9816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			8.73790	10.170	17.38	0.0184	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,784.52980	2,686.283	17.33	0.9807	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			9.22980	10.683	17.33	0.0193	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,705.96670	2,607.770	17.19	0.9782	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			10.66670	12.170	17.19	0.0218	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,381.78080	1,287.883	15.28	0.8369	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			111.08080	117.183	15.28	0.1631	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			577.97910	520.233	16.93	0.4870	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			597.27910	639.533	16.93	0.5130	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			478.32260	428.736	17.60	0.4096	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			818.72260	870.036	17.60	0.5904	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,148.82040	1,059.384	15.37	0.7590	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			189.22040	200.684	15.37	0.2410	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			414.63590	370.933	18.15	0.3567	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,018.93590	1,076.833	18.15	0.6433	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			265.80510	236.063	19.67	0.2406	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,580.10510	1,651.963	19.67	0.7594	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,855.61260	2,755.055	16.79	0.9808	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			9.91260	10.955	16.79	0.0192	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,297.99890	1,205.141	15.26	0.7990	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			152.29890	161.041	15.26	0.2010	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,033.32980	952.380	15.63	0.6830	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			303.72980	326.880	15.63	0.3170	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			432.87680	389.333	18.45	0.3482	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,153.27680	1,213.833	18.45	0.6518	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,394.07530	1,299.204	15.24	0.7945	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			172.97530	183.204	15.24	0.2055	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			400.29970	360.240	18.93	0.3175	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,339.19970	1,404.240	18.93	0.6825	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			286.46790	256.478	20.22	0.2344	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,855.36790	1,930.478	20.22	0.7656	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,935.29250	2,828.574	15.95	0.9792	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			14.19250	12.574	15.95	0.0208	0.00	0	250
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			933.72820	858.485	16.15	0.6114	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			454.92820	486.485	16.15	0.3886	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			475.78660	430.412	18.57	0.3558	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,226.98660	1,288.412	18.57	0.6442	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,025.15950	2,916.575	16.20	0.9712	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			21.85950	20.275	16.20	0.0288	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,497.46940	1,402.352	15.28	0.7913	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			194.16940	206.052	15.28	0.2087	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			390.51650	356.439	19.83	0.2863	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,717.21650	1,790.139	19.83	0.7137	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			301.29420	274.035	20.89	0.2255	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,197.99420	2,277.735	20.89	0.7745	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,669.51570	2,562.626	15.88	0.9482	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			40.21570	40.226	15.88	0.0518	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			570.20290	524.493	18.48	0.3912	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,190.90290	1,252.093	18.48	0.6088	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,702.39780	1,603.439	15.13	0.8294	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			155.29780	163.239	15.13	0.1706	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,694.08830	1,595.256	15.13	0.8278	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			156.98830	165.056	15.13	0.1722	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,685.79090	1,587.521	15.13	0.8260	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			158.69090	167.321	15.13	0.1740	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,706.11270	1,607.609	15.11	0.8276	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			158.61270	166.909	15.11	0.1724	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,528.16510	1,435.603	15.30	0.7848	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			210.66510	224.903	15.30	0.2152	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,789.82190	1,690.090	15.18	0.8427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			142.32190	149.390	15.18	0.1573	0.00	0	700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,714.41990	1,615.786	15.12	0.8292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			156.91990	165.086	15.12	0.1708	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			414.39890	381.832	19.98	0.2908	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			1,796.89890	1,871.132	19.98	0.7092	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,697.82010	1,599.884	15.12	0.8258	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			160.32010	169.184	15.12	0.1742	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,550.45850	1,457.368	15.27	0.7906	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			202.95850	216.668	15.27	0.2094	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			307.97130	283.222	21.25	0.2214	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,390.47130	2,472.522	21.25	0.7786	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			759.47000	703.362	17.50	0.4889	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			841.97000	892.662	17.50	0.5111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			733.87020	679.318	17.64	0.4756	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			886.37020	938.618	17.64	0.5244	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			210.08890	198.152	24.23	0.1510	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,532.58890	3,627.452	24.23	0.8490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			363.99820	334.848	20.53	0.2583	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,046.49820	2,124.148	20.53	0.7417	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			323.50930	297.522	21.03	0.2318	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,286.00930	2,366.822	21.03	0.7682	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			2,040.09490	1,937.463	15.39	0.8813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			102.59490	106.763	15.39	0.1187	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,961.30240	1,859.472	15.33	0.8702	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			113.80240	118.772	15.33	0.1298	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			292.24080	268.763	21.48	0.2108	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,504.74080	2,588.063	21.48	0.7892	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,727.54240	2,621.022	15.93	0.9490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			40.04240	40.322	15.93	0.0510	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,597.38150	1,506.770	15.32	0.7898	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			210.78150	226.970	15.32	0.2102	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			384.92760	356.969	20.66	0.2632	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,118.32760	2,197.169	20.66	0.7368	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			326.19660	302.549	21.40	0.2258	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,479.59660	2,562.749	21.40	0.7742	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,115.14010	3,007.734	16.26	0.9647	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			28.54010	27.934	16.26	0.0353	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,686.40140	1,597.891	15.30	0.7901	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			224.40140	242.291	15.30	0.2099	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			376.28790	353.129	21.46	0.2427	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,544.28790	2,627.529	21.46	0.7573	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			337.30780	316.785	22.01	0.2190	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			2,825.30780	2,911.185	22.01	0.7810	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,196.13100	3,089.855	16.22	0.9602	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			34.13100	34.255	16.22	0.0398	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,403.82060	2,302.521	15.57	0.8942	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			102.82060	107.821	15.57	0.1058	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			738.30470	695.956	18.61	0.4308	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,257.30470	1,321.256	18.61	0.5692	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			371.92980	350.776	22.32	0.2249	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,028.72980	3,115.176	22.32	0.7751	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			347.72610	328.099	22.70	0.2108	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,234.52610	3,322.499	22.70	0.7892	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,282.64010	3,176.052	16.17	0.9564	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			39.44010	40.452	16.17	0.0436	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,782.82080	1,691.014	15.27	0.7915	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			239.62080	255.414	15.27	0.2085	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			384.43040	362.328	22.44	0.2264	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,109.43040	3,196.328	22.44	0.7736	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,820.51960	1,725.428	15.25	0.7924	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			245.51960	259.428	15.25	0.2076	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,674.44390	1,588.515	15.48	0.7580	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			299.44390	322.515	15.48	0.2420	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			391.12040	368.575	22.34	0.2301	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,056.12040	3,142.575	22.34	0.7699	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,627.79950	1,542.751	15.58	0.7441	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			327.09950	351.251	15.58	0.2559	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			450.65370	424.134	21.61	0.2620	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,669.95370	2,752.634	21.61	0.7380	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,017.24610	1,917.280	15.31	0.8226	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			206.24610	216.480	15.31	0.1774	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,009.17240	1,909.308	15.31	0.8212	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			208.17240	218.508	15.31	0.1788	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,001.11220	1,901.350	15.30	0.8199	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			210.11220	220.550	15.30	0.1801	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			424.21390	399.149	22.22	0.2417	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,011.71390	3,097.249	22.22	0.7583	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,021.65860	1,921.386	15.29	0.8215	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			209.15860	219.486	15.29	0.1785	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,013.60060	1,913.430	15.29	0.8202	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			211.10060	221.530	15.29	0.1798	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			449.15740	422.469	21.89	0.2552	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,836.65740	2,920.569	21.89	0.7448	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,070.29000	1,969.430	15.31	0.8294	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			197.79000	207.530	15.31	0.1706	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,029.73020	1,929.360	15.30	0.8228	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			207.23020	217.460	15.30	0.1772	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			387.23630	373.227	23.36	0.2189	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,498.73630	3,596.527	23.36	0.7811	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			381.25710	367.913	23.84	0.2133	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,652.75710	3,751.213	23.84	0.7867	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,382.80560	3,272.452	16.02	0.9537	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			44.30560	45.751	16.02	0.0463	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Call		1,894.83150	1,795.434	15.27	0.7936	0.00	0	0
\$ / R	On	28/09/2016		Foreign Exchange Option	13.50	Put		256.33150	268.734	15.27	0.2064	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.85	Call		421.20900	406.062	24.93	0.2161	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.85	Put		4,051.80900	4,151.962	24.93	0.7839	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Call		3,469.02700	3,353.972	15.90	0.9519	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Put		49.62700	49.871	15.90	0.0481	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	13.50	Call		1,986.79520	1,883.689	15.28	0.7954	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	13.50	Put		267.39520	279.589	15.28	0.2046	0.00	0	150
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Call		423.54810	408.094	24.69	0.2184	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Put		3,974.14810	4,073.994	24.69	0.7816	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Call		3,568.41200	3,451.211	15.81	0.9498	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Put		55.11200	55.011	15.81	0.0502	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	13.50	Call		2,094.44170	1,992.305	15.41	0.7964	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	13.50	Put		281.14170	296.105	15.41	0.2036	0.00	0	150
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Call		463.12900	444.468	26.04	0.2170	0.00	0	400
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Put		4,549.82900	4,648.268	26.04	0.7830	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Call		2,848.57230	2,739.270	15.49	0.8919	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Put		130.67230	137.770	15.49	0.1081	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Call		2,839.92170	2,730.695	15.49	0.8910	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Put		132.02170	139.195	15.49	0.1090	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Call		2,831.28160	2,722.130	15.49	0.8900	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Put		133.38160	140.630	15.49	0.1100	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Call		2,157.73300	2,054.038	15.32	0.7993	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.50	Put		285.93300	298.438	15.32	0.2007	0.00	0	150
\$ / R	On	19/12/2016		Foreign Exchange Option	19.75	Call		497.50840	459.894	26.49	0.2156	0.00	0	150
\$ / R	On	19/12/2016		Foreign Exchange Option	19.75	Put		4,875.70840	4,954.294	26.49	0.7844	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Call		2,314.47760	2,208.925	15.36	0.8237	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Put		57.59220	59.290	15.83	0.0520	0.00	0	250
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Call		2,322.44810	2,216.811	15.37	0.8249	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Put		240.64810	251.211	15.37	0.1751	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		242.67760	253.325	15.36	0.1763	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Call		488.51550	451.373	26.49	0.2124	0.00	0	250
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Put		4,926.71550	5,005.773	26.49	0.7876	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Call		2,306.51570	2,201.054	15.36	0.8225	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Put		244.71570	255.453	15.36	0.1775	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Call		3,629.39220	3,514.890	15.83	0.9480	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Call		1,437.74760	1,377.164	18.37	0.5596	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.35	Put		1,181.94760	1,233.864	18.37	0.4404	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Call		1,434.15550	1,373.713	18.39	0.5584	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.36	Put		1,188.35550	1,240.413	18.39	0.4416	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Call		1,441.35340	1,380.621	18.35	0.5608	0.00	0	0
\$ / R	On	13/03/2017		Foreign Exchange Option	15.34	Put		1,175.55340	1,227.321	18.35	0.4392	0.00	0	0
Total \$ / R Option											5,075,869.80	17,050	2,108,584	
Total \$ / R											774,654,875.10	70,906	2,855,815	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Future				14.26030		14.36480			0.0000	855,618.00	60	821
\$ / R MAXI On	14/03/2016	Foreign Exchange Future				14.50560		14.60530			0.0000	638,246.40	44	175
\$ / R MAXI On	13/06/2016	Foreign Exchange Future				14.74070		14.84750			0.0000	147,407.00	10	199
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				15.00190		15.11250			0.0000	0.00	0	55
Total \$ / R MAXI Future												1,641,271.40	114	1,250
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				26.30480	22.341	20.96	0.0009	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				250,506.96490	240,053.005	20.92	0.9990	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				26.96490	23.005	20.92	0.0010	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				252,505.66110	242,051.697	21.00	0.9991	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				25.66110	21.697	21.00	0.0009	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				251,506.30480	241,052.341	20.96	0.9991	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				223,971.97840	214,156.366	16.34	0.9557	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				2,441.97840	2,596.366	16.34	0.0443	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				223,012.67530	213,196.483	16.32	0.9551	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				2,482.67530	2,636.483	16.32	0.0449	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				222,053.97690	212,237.171	16.30	0.9545	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				2,523.97690	2,677.171	16.30	0.0455	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				159,562.39290	150,151.202	15.22	0.8021	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				18,812.39290	20,081.202	15.22	0.1979	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				158,804.52570	149,409.858	15.23	0.8002	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				19,054.52570	20,339.858	15.23	0.1998	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				158,048.47030	148,670.746	15.24	0.7983	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				19,298.47030	20,600.746	15.24	0.2017	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				103,346.02950	97,536.467	17.69	0.5313	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				93,096.02950	98,346.467	17.69	0.4687	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				104,095.49300	98,263.105	17.65	0.5345	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				91,845.49300	97,073.105	17.65	0.4655	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				103,719.89070	97,907.779	17.67	0.5329	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				92,469.89070	97,717.779	17.67	0.4671	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,641,271.40	114	1,250
£ / R	On	11/12/2015	Foreign Exchange Future			21.65090		21.69910			0.0000	78,895,879.60	3,644	41,079
£ / R	On	12/01/2016	Foreign Exchange Future			22.72660		22.77620			0.0000	0.00	0	2
£ / R	On	14/03/2016	Foreign Exchange Future			22.02830		22.06790			0.0000	12,005,423.50	545	9,762
£ / R	On	13/06/2016	Foreign Exchange Future			22.39330		22.44150			0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future			22.75430		22.80380			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.80230		22.85310			0.0000	0.00	0	200
Total £ / R Future												90,901,303.10	4,189	51,043
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,829.62200	3,781.415	22.45	0.9987	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.52200	0.515	22.45	0.0013	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,540.03300	3,491.831	21.87	0.9977	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	18.16	Put			0.93300	0.931	21.87	0.0023	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,210.88510	3,162.705	21.21	0.9957	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1.78510	1.805	21.21	0.0043	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,200.92020	3,152.742	21.19	0.9956	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1.82020	1.842	21.19	0.0044	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,190.95590	3,142.778	21.17	0.9955	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1.85590	1.878	21.17	0.0045	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,309.03330	2,261.242	19.39	0.9774	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			9.93330	10.342	19.39	0.0226	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,722.00280	1,672.265	16.88	0.9518	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			22.90280	21.365	16.88	0.0482	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,605.89320	1,555.482	16.33	0.9440	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			26.79320	24.582	16.33	0.0560	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,500.11440	1,448.964	15.82	0.9356	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			31.01440	28.064	15.82	0.0644	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,404.59990	1,352.664	15.36	0.9266	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			35.49990	31.764	15.36	0.0734	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,024.40090	973.468	14.66	0.8491	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			75.30090	72.568	14.66	0.1509	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,008.06710	957.199	14.69	0.8432	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			78.96710	76.299	14.69	0.1568	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			975.78700	925.074	14.75	0.8310	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			86.68700	84.175	14.75	0.1690	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			690.87880	643.657	15.34	0.6916	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			191.77880	192.757	15.34	0.3084	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			596.99180	552.060	15.57	0.6315	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			247.89180	251.160	15.57	0.3685	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			512.23070	470.045	15.80	0.5703	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			313.13070	319.145	15.80	0.4297	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			362.90730	327.827	16.37	0.4434	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			483.80730	496.927	16.37	0.5566	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			64.02670	52.103	18.35	0.0990	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,564.92670	1,601.203	18.35	0.9010	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,759.86440	1,706.120	14.71	0.8968	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			73.66440	69.520	14.71	0.1032	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,944.75850	2,904.584	16.45	0.9314	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			66.85850	66.284	16.45	0.0686	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,935.19370	2,895.017	16.43	0.9310	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			67.29370	66.717	16.43	0.0690	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,925.63370	2,885.451	16.40	0.9305	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			67.73370	67.151	16.40	0.0695	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,267.11060	2,223.254	15.18	0.7941	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			315.61060	319.954	15.18	0.2059	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,259.49510	2,215.687	15.18	0.7929	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			317.99510	322.387	15.18	0.2071	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,251.89250	2,208.127	15.18	0.7917	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			320.39250	324.827	15.18	0.2083	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,197.54750	2,162.195	15.47	0.7167	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,060.39040	1,084.275	16.08	0.4128	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			610.19390	597.954	19.56	0.2651	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,656.39390	3,693.654	19.56	0.7349	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			593.74750	607.895	15.47	0.2833	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,603.52720	1,577.797	16.06	0.5896	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,049.72720	1,073.497	16.06	0.4104	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,598.85220	1,573.183	16.07	0.5884	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,055.05220	1,078.883	16.07	0.4116	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,594.19040	1,568.575	16.08	0.5872	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,342.17250	1,320.825	16.72	0.5098	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,479.07250	1,508.525	16.72	0.4902	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,338.47570	1,317.175	16.73	0.5087	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,485.37570	1,514.875	16.73	0.4913	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,334.79030	1,313.544	16.74	0.5076	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,491.69030	1,521.244	16.74	0.4924	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												90,901,303.10	4,189	175,751
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11594		0.11643			0.0000	1,391.29	12	8,140
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11823		0.11869			0.0000	0.00	0	1,231
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12053		0.12104			0.0000	0.00	0	0
Total ¥ / R Future												1,391.29	12	9,371
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,643.20990	2,594.113	23.44	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00990	0.013	23.44	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,643.97890	1,595.094	20.07	0.9953	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.77890	0.994	20.07	0.0047	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			661.02710	618.512	14.74	0.8972	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			17.82710	24.412	14.74	0.1028	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			398.15650	375.279	16.55	0.4580	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			528.85650	551.879	16.55	0.5420	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,879.04560	1,833.342	14.97	0.9752	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			9.74560	9.942	14.97	0.0248	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			982.98040	941.243	15.18	0.8052	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			113.68040	117.843	15.18	0.1948	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			364.24100	347.790	18.93	0.3271	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,260.64100	1,295.090	18.93	0.6729	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,273.63410	1,229.132	15.60	0.7948	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			170.03410	176.432	15.60	0.2052	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			676.92870	648.722	16.90	0.5393	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			573.32870	596.022	16.90	0.4607	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												1,391.29	12	9,371
€ / R	On	11/12/2015	Foreign Exchange Future			15.32820		15.35000			0.0000	97,027,506.00	6,330	94,544
€ / R	On	29/12/2015	Foreign Exchange Future			15.39020		15.41140			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.47940		15.49600			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.48640		15.50240			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.63310		15.64860			0.0000	21,448,613.20	1,372	29,052
€ / R	On	13/06/2016	Foreign Exchange Future			15.93250		15.95370			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.27540		16.29770			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.60310		16.63100			0.0000	0.00	0	3,000
Total € / R Future												118,476,119.20	7,702	127,135
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			480.86970	448.361	16.19	0.6672	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			170.86970	160.160	16.19	0.3328	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			337.36830	305.494	16.33	0.5306	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			277.36830	267.294	16.33	0.4694	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			513.44480	481.068	16.16	0.6932	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			153.44480	142.868	16.16	0.3068	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			506.82900	474.420	16.16	0.6880	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			156.82900	146.220	16.16	0.3120	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			44.82770	33.591	18.77	0.0898	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,194.82770	1,205.391	18.77	0.9102	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,458.60690	1,436.406	17.92	0.9732	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			8.60690	8.206	17.92	0.0268	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,332.62760	1,309.867	17.55	0.9628	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			12.62760	11.667	17.55	0.0372	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			155.99000	131.943	17.22	0.2865	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			585.99000	583.743	17.22	0.7135	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,507.40070	1,485.356	18.06	0.9764	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			7.40070	7.156	18.06	0.0236	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,076.79700	1,051.907	16.78	0.9289	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			26.79700	23.707	16.78	0.0711	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			500.26340	467.823	16.17	0.6829	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			160.26340	149.624	16.17	0.3171	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,400.00000	4,378.217	30.64	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.017	30.64	0.0001	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,301.29490	2,279.243	21.12	0.9964	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1.29490	1.043	21.12	0.0036	0.00	0	6,877
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			261.07010	230.892	16.24	0.3786	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			549.67010	540.692	16.24	0.6214	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			428.86020	394.367	15.65	0.5525	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			317.46020	304.167	15.65	0.4475	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,012.94550	983.235	15.08	0.8106	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			126.94550	113.835	15.08	0.1894	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,005.15170	975.350	15.08	0.8078	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		129.15170	115.950	15.08	0.1922	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		997.38810	967.494	15.08	0.8051	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		131.38810	118.094	15.08	0.1949	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		835.98880	804.261	15.17	0.7382	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		189.98880	174.861	15.17	0.2618	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		788.66660	756.463	15.24	0.7148	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		212.66660	197.063	15.24	0.2852	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		662.33390	629.861	15.53	0.6331	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		309.93390	293.460	15.53	0.3669	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		471.82600	439.913	15.87	0.5030	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		489.42600	473.513	15.87	0.4970	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		28.92150	26.619	17.14	0.0406	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,033.51960	1,022.992	17.10	0.6440	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		491.10090	461.905	16.54	0.4365	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		792.50090	778.805	16.54	0.5635	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,622.40140	2,605.219	17.46	0.9660	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		23.80140	22.119	17.46	0.0340	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,477.52150	2,459.719	17.14	0.9594	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		927.03710	915.089	16.86	0.6110	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		977.16060	945.563	15.30	0.7047	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		288.56060	272.463	15.30	0.2953	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,863.96310	1,841.612	15.72	0.9143	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		65.36310	58.512	15.72	0.0857	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		382.11960	356.092	17.10	0.3560	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		462.47920	445.874	15.76	0.4088	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,699.82300	1,675.551	15.32	0.8954	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		81.22300	72.451	15.32	0.1046	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		473.89500	445.119	16.62	0.4243	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		825.29500	812.019	16.62	0.5757	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		425.63710	398.189	16.86	0.3890	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		267.15890	251.308	15.24	0.2792	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,736.01980	1,712.204	15.41	0.8999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		77.41980	69.104	15.41	0.1001	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		921.19750	889.316	15.40	0.6802	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		322.59750	306.217	15.40	0.3198	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		741.07920	708.974	15.76	0.5912	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		78.35460	69.926	15.39	0.1012	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,717.89970	1,693.859	15.37	0.8977	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		79.29970	70.759	15.37	0.1023	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,230.87690	1,201.503	15.18	0.7931	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		182.27690	168.403	15.18	0.2069	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,015.75890	984.408	15.24	0.7208	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,726.95460	1,703.026	15.39	0.8988	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,162.02450	1,127.044	15.43	0.6660	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		458.32450	444.544	15.43	0.3340	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,156.44410	1,121.464	15.44	0.6639	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,167.62830	1,132.644	15.41	0.6681	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			453.92830	440.144	15.41	0.3319	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			462.74410	448.964	15.44	0.3361	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,907.59480	1,877.184	15.02	0.8546	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			153.89480	144.684	15.02	0.1454	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			821.21280	788.155	16.43	0.5197	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			827.51280	815.655	16.43	0.4803	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			372.27890	359.909	15.10	0.2475	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,723.34760	1,688.651	15.11	0.7509	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			375.64760	363.252	15.11	0.2491	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,716.73510	1,682.018	15.11	0.7492	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			379.03510	366.618	15.11	0.2508	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,729.97890	1,695.309	15.10	0.7525	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,094.91850	1,059.264	17.78	0.4857	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,473.91850	1,466.164	17.78	0.5143	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,101.46290	1,065.692	17.75	0.4881	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,460.46290	1,452.592	17.75	0.5119	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,098.18480	1,062.468	17.77	0.4869	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,467.18480	1,459.368	17.77	0.5131	0.00	0	0
Total € / R Option												0.00	0	340,620
Total € / R												118,476,119.20	7,702	467,755
AUS / R	On	23/11/2015	Foreign Exchange Future			10.12330		10.14970			0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Future			10.05320		10.08110			0.0000	120,638.40	12	15,133
AUS / R	On	15/01/2016	Foreign Exchange Future			10.09850		10.12450			0.0000	0.00	0	3
AUS / R	On	14/03/2016	Foreign Exchange Future			10.17540		10.19830			0.0000	0.00	0	8,812
AUS / R	On	13/06/2016	Foreign Exchange Future			10.29960		10.32640			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.44410		10.47270			0.0000	0.00	0	500
Total AUS / R Future												120,638.40	12	24,698
AUS / R	On	23/11/2015	Foreign Exchange Option	10.06	Call			146.20330	119.347	11.50	0.6222	0.00	0	0
AUS / R	On	23/11/2015	Foreign Exchange Option	10.06	Put			56.50330	56.047	11.50	0.3778	0.00	0	10,000
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			497.52410	473.507	13.25	0.8913	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			16.42410	20.307	13.25	0.1087	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			785.42150	758.524	14.79	0.9684	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			4.32150	5.324	14.79	0.0316	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,831.10360	2,803.204	28.34	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00360	0.004	28.34	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			100.22510	93.750	13.50	0.3612	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			219.12510	240.550	13.50	0.6388	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,781.10380	2,753.205	27.86	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00380	0.005	27.86	0.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,731.10400	2,703.205	27.38	1.0000	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00400	0.005	27.38	0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			302.01210	284.394	11.94	0.6252	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			127.51210	135.894	11.94	0.3748	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			295.78880	278.359	11.94	0.6176	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			131.28880	139.859	11.94	0.3824	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			289.64260	272.401	11.94	0.6100	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			135.14260	143.901	11.94	0.3900	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			62.49870	62.291	12.21	0.1585	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			752.41030	729.358	12.20	0.8380	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			64.11030	63.958	12.20	0.1620	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			769.21870	746.058	12.22	0.8449	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			60.91870	60.658	12.22	0.1551	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			760.79870	737.691	12.21	0.8415	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			303.63340	312.265	13.24	0.3963	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			544.63640	526.552	13.25	0.5999	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			308.23640	316.952	13.25	0.4001	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			539.27930	521.279	13.26	0.5961	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			312.87930	321.679	13.26	0.4039	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			550.03340	531.865	13.24	0.6037	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			683.72510	666.552	14.06	0.5975	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			411.02510	422.452	14.06	0.4025	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			678.66850	661.597	14.07	0.5945	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			415.96850	427.497	14.07	0.4055	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			688.81340	671.541	14.05	0.6004	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			406.11340	417.441	14.05	0.3996	0.00	0	0
Total AU\$ / R Option												0.00	0	10,603
Total AU\$ / R												120,638.40	12	35,301
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.76650		10.82660			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.94850		11.00440			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			361.07940	307.106	10.99	0.7913	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			34.47940	40.606	10.99	0.2087	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			353.01840	299.382	11.00	0.7825	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			36.41840	42.882	11.00	0.2175	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			369.21970	314.923	10.99	0.8000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			32.61970	38.423	10.99	0.2000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			254.69930	269.078	13.20	0.4192	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			460.12860	418.097	13.17	0.5903	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			245.72860	259.597	13.17	0.4097	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			454.59000	412.814	13.19	0.5856	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			250.19000	264.314	13.19	0.4144	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			449.09930	407.578	13.20	0.5808	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.20700		14.26280			0.0000	0.00	0	6,549
CHF / R	On	14/03/2016	Foreign Exchange Future			14.52090		14.57300			0.0000	0.00	0	1,160
Total CHF / R Future												0.00	0	7,709
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			178.27100	184.106	17.07	0.3728	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			434.90170	385.163	17.08	0.6216	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			182.10170	188.163	17.08	0.3784	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			447.29360	397.107	17.06	0.6327	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			174.49360	180.107	17.06	0.3673	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			441.07100	391.106	17.07	0.6272	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			428.28520	395.031	17.52	0.3973	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			845.28520	864.131	17.52	0.6027	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			425.17010	392.058	17.53	0.3949	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			852.17010	871.158	17.53	0.6051	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			422.08070	389.107	17.55	0.3926	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			859.08070	878.207	17.55	0.6074	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	7,709
CNH / R	On	11/12/2015	Foreign Exchange Future			2.22640		2.24250			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.24720		2.26210			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,339.81680	2,179.952	19.56	0.9680	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			14.81680	15.952	19.56	0.0320	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,536.28170	2,376.139	20.19	0.9755	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			11.28170	12.139	20.19	0.0245	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,437.92710	2,277.911	19.87	0.9720	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			12.92710	13.911	19.87	0.0280	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,201.95780	1,090.866	16.13	0.6075	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			580.95780	618.866	16.13	0.3925	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,143.03840	1,035.440	16.14	0.5888	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			622.03840	663.440	16.14	0.4112	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,262.69810	1,148.213	16.12	0.6261	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			541.69810	576.213	16.12	0.3739	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			2.05760		2.06060			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/03/2016	Foreign Exchange Future			2.10040		2.10240			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			874.37800	835.466	17.81	0.7516	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			168.37800	159.466	17.81	0.2484	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			802.78560	763.991	17.84	0.7193	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			196.78560	187.991	17.84	0.2807	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			734.44430	695.949	17.86	0.6854	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			228.44430	219.949	17.86	0.3146	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			766.69260	748.114	19.76	0.4424	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,242.69260	1,244.114	19.76	0.5576	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			730.65210	712.510	19.83	0.4269	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,306.65210	1,308.510	19.83	0.5731	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			804.24330	785.232	19.69	0.4581	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,180.24330	1,181.232	19.69	0.5419	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13880		0.13970			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13800		0.13920			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13720		0.13930			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13800		0.13900			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			0.07080		0.07120			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06680		0.06700			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06370		0.06380			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			9.31370		9.32710			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.33700		9.35100			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.43460		9.44540			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.53700		9.55010			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			102.33360	88.341	13.95	0.5312	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			75.23360	74.641	13.95	0.4688	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			81.00960	70.318	14.17	0.4540	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			93.90960	96.618	14.17	0.5460	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			114.06320	100.130	14.11	0.5693	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			66.96320	66.431	14.11	0.4307	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			108.11120	94.142	14.03	0.5504	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			71.01120	70.442	14.03	0.4496	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			296.92330	281.595	11.36	0.7994	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			35.92330	34.595	11.36	0.2006	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			288.98560	273.719	11.35	0.7899	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			37.98560	36.719	11.35	0.2101	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			281.13920	265.942	11.35	0.7801	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			40.13920	38.942	11.35	0.2199	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			447.08410	433.652	12.05	0.6867	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			141.68410	139.052	12.05	0.3133	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			440.54700	427.161	12.06	0.6811	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			145.14700	142.561	12.06	0.3189	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			434.06650	420.728	12.06	0.6755	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			148.66650	146.128	12.06	0.3245	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			708.38860	693.200	13.10	0.7309	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			168.28860	166.200	13.10	0.2691	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			722.77250	707.514	13.12	0.7380	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			162.67250	160.514	13.12	0.2620	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			715.56180	700.338	13.11	0.7344	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			165.46180	163.338	13.11	0.2656	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			1.07490		1.06860			0.0000	21,498.00	20	2,159
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.07770		1.07140			0.0000	53,885.00	50	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.08080		1.07450			0.0000	0.00	0	0
Total QUANTO € / \$ Future												75,383.00	70	2,209
Total QUANTO € / \$												75,383.00	70	2,209
RAIN	On	11/12/2015	Foreign Exchange Future			24,638.12000		24,745.49000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			10.02790		10.08740			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.16710		10.21830			0.0000	0.00	0	3,243
Total SGD / R Future												0.00	0	3,243
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,024.04570	967.629	51.73	0.7050	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			296.64570	299.729	51.73	0.2950	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,037.32400	980.747	51.73	0.7100	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			289.92400	292.847	51.73	0.2900	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,030.67210	974.174	51.73	0.7075	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			293.27210	296.274	51.73	0.2925	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			924.04300	781.020	29.21	0.5770	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			685.74300	593.920	29.21	0.4230	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			897.06240	753.885	28.26	0.5750	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			668.76240	576.785	28.26	0.4250	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			870.05440	726.727	27.31	0.5729	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			651.75440	559.627	27.31	0.4271	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	3,243
TRY / R	On	11/12/2015	Foreign Exchange Future			4.89920		4.88940			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.85240		4.83920			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			400.65380	410.360	14.31	0.9841	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			1.25380	1.160	14.31	0.0159	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			390.74850	400.447	14.15	0.9828	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			1.34850	1.247	14.15	0.0172	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			380.85150	390.541	13.98	0.9815	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			1.45150	1.341	13.98	0.0185	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			393.58170	403.210	14.85	0.8264	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			44.38170	40.810	14.85	0.1736	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			385.36520	394.882	14.81	0.8204	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			46.16520	42.482	14.81	0.1796	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			377.20950	386.611	14.76	0.8142	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			48.00950	44.211	14.76	0.1858	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			1.02020		0.97910			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			0.98100		0.95020			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												980795111.69	65,955	1,045,074
Total Options												5075869.80	17,050	2,592,515
Grand Total:												985,870,981.49	83,005	3,637,589