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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/12/2015 Foreign Exchange Future			14.39490		14.45720			0.0000	0.00	0	276
\$ / R On 10/12/2015 Foreign Exchange Future			14.39980		14.46220			0.0000	0.00	0	133
\$ / R On 11/12/2015 Foreign Exchange Future			14.40230		14.46500			0.0000	463,797,266.90	32,203	587,233
\$ / R On 21/12/2015 Foreign Exchange Future			14.42940		14.49220			0.0000	0.00	0	250
\$ / R On 22/12/2015 Foreign Exchange Future			14.43210		14.49500			0.0000	0.00	0	0
\$ / R On 29/12/2015 Foreign Exchange Future			14.45110		14.51410			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.48780		14.55100			0.0000	0.00	0	4,390
\$ / R On 13/01/2016 Foreign Exchange Future			14.49030		14.55360			0.0000	0.00	0	1,176
\$ / R On 15/01/2016 Foreign Exchange Future			14.49550		14.55870			0.0000	0.00	0	0
\$ / R On 27/01/2016 Foreign Exchange Future			14.52620		14.58950			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.53130		14.59470			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.56710		14.63070			0.0000	0.00	0	84
\$ / R On 19/02/2016 Foreign Exchange Future			14.58490		14.64870			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.60030		14.66410			0.0000	0.00	0	0
\$ / R On 26/02/2016 Foreign Exchange Future			14.60280		14.66670			0.0000	0.00	0	392
\$ / R On 29/02/2016 Foreign Exchange Future			14.61050		14.67440			0.0000	0.00	0	133
\$ / R On 07/03/2016 Foreign Exchange Future			14.62850		14.69250			0.0000	0.00	0	187
\$ / R On 11/03/2016 Foreign Exchange Future			14.63880		14.70290			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			14.64660		14.71070			0.0000	208,743,343.20	14,252	111,463
\$ / R On 16/03/2016 Foreign Exchange Future			14.65180		14.71590			0.0000	0.00	0	0
\$ / R On 23/03/2016 Foreign Exchange Future			14.66990		14.73410			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			14.68550		14.74970			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.73730		14.80170			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.75800		14.82240			0.0000	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Future			14.79430		14.85880			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.83840		14.90300			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.86430		14.92920			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.87230		14.93730			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.88300		14.94800			0.0000	59,799,894.00	4,018	29,255
\$ / R	On	28/06/2016	Foreign Exchange Future			14.92300		14.98830			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			15.00040		15.06610			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			15.04050		15.10630			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			15.08060		15.14660			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			15.10990		15.17610			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			15.11540		15.18160			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			15.13470		15.20100			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			15.14570		15.21210			0.0000	5,619,054.70	371	13,449
\$ / R	On	28/09/2016	Foreign Exchange Future			15.17040		15.23700			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			15.24740		15.31450			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.33820		15.40580			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.38280		15.45030			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.39680		15.46430			0.0000	0.00	0	1,085
\$ / R	On	13/03/2017	Foreign Exchange Future			15.63300		15.69860			0.0000	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Future			15.90860		15.97210			0.0000	0.00	0	0
Total \$ / R Future												737,959,558.80	50,844	750,552
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			2,117.21790	2,054.921	33.24	0.9999	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.01790	0.021	33.24	0.0001	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Call			326.42350	274.479	17.32	0.7207	0.00	0	0
\$ / R	On	10/12/2015	Foreign Exchange Option	14.19	Put			54.22350	64.679	17.32	0.2793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			8.93150	12.593	17.45	0.0712	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			568.81370	510.879	17.38	0.9011	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			13.81370	18.579	17.38	0.0989	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			788.75550	727.230	17.73	0.9687	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			3.75550	4.930	17.73	0.0313	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			749.34960	688.414	17.56	0.9620	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			4.34960	6.114	17.56	0.0380	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			671.85900	612.276	17.49	0.9417	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			6.85900	9.976	17.49	0.0583	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			828.25040	766.437	18.02	0.9736	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			3.25040	4.137	18.02	0.0264	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			818.36920	756.622	17.94	0.9724	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			3.36920	4.322	17.94	0.0276	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			808.49280	746.816	17.87	0.9713	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			3.49280	4.516	17.87	0.0287	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			867.82010	805.773	18.31	0.9777	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			2.82010	3.473	18.31	0.0223	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	13.62	Call			848.02670	786.090	18.16	0.9757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			3.02670	3.790	18.16	0.0243	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			838.13640	776.260	18.09	0.9747	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			3.13640	3.960	18.09	0.0253	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			966.99730	904.553	19.04	0.9853	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1.99730	2.253	19.04	0.0147	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			947.13750	884.755	18.89	0.9841	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			2.13750	2.455	18.89	0.0159	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			877.72260	815.625	18.38	0.9786	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			2.72260	3.325	18.38	0.0214	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			1,086.34460	1,023.651	19.91	0.9911	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			1.34460	1.351	19.91	0.0089	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			1,066.43440	1,003.770	19.76	0.9904	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1.43440	1.470	19.76	0.0096	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			1,026.63480	964.043	19.47	0.9886	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1.63480	1.743	19.47	0.0114	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			1,156.07680	1,093.307	20.42	0.9934	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			1.07680	1.007	20.42	0.0066	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			1,146.11110	1,083.350	20.35	0.9931	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			1.11110	1.050	20.35	0.0069	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			1,106.26110	1,043.542	20.06	0.9918	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			1.26110	1.242	20.06	0.0082	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,245.81640	1,182.994	21.08	0.9954	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			0.81640	0.694	21.08	0.0046	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,215.89440	1,153.085	20.86	0.9948	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			0.89440	0.785	20.86	0.0052	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,185.98080	1,123.189	20.64	0.9941	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			0.98080	0.889	20.64	0.0059	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,295.70290	1,232.865	21.44	0.9962	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			0.70290	0.565	21.44	0.0038	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,265.76870	1,202.939	21.22	0.9958	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			0.76870	0.639	21.22	0.0042	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,255.79220	1,192.966	21.15	0.9956	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			0.79220	0.666	21.15	0.0044	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,415.49620	1,352.649	22.31	0.9977	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.49620	0.349	22.31	0.0023	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,365.57260	1,302.726	21.95	0.9972	0.00	0	12,166
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			0.57260	0.426	21.95	0.0028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			1,315.66250	1,252.821	21.59	0.9965	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			0.66250	0.521	21.59	0.0035	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,605.27880	1,542.406	22.84	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			0.27880	0.106	22.84	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,565.31530	1,502.452	22.93	0.9990	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			0.31530	0.152	22.93	0.0010	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,465.43090	1,402.586	22.68	0.9981	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			0.43090	0.286	22.68	0.0019	0.00	0	54,500

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	12.77	Call			1,695.21250	1,632.345	22.64	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			0.21250	0.045	22.64	0.0003	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,665.23250	1,602.360	22.71	0.9996	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			0.23250	0.060	22.71	0.0004	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,615.27050	1,552.396	22.82	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			0.27050	0.096	22.82	0.0007	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,865.12910	1,802.307	22.27	0.9999	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.12910	0.007	22.27	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,765.17260	1,702.322	22.49	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			0.17260	0.022	22.49	0.0002	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,705.20620	1,642.340	22.62	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			0.20620	0.040	22.62	0.0003	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,905.11510	1,842.305	22.18	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			0.11510	0.005	22.18	0.0000	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,895.11850	1,832.305	22.20	1.0000	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.11850	0.005	22.20	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,885.12190	1,822.306	22.22	1.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			0.12190	0.006	22.22	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			2,285.04060	2,222.300	21.34	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.04060	0.000	21.34	0.0000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			2,265.04280	2,202.300	21.38	1.0000	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.04280	0.000	21.38	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,965.09710	1,902.302	22.05	1.0000	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.09710	0.002	22.05	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,365.03290	2,302.300	21.16	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.03290	0.000	21.16	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			2,315.03750	2,252.300	21.27	1.0000	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.03750	0.000	21.27	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			2,305.03850	2,242.300	21.30	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.03850	0.000	21.30	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,515.02230	2,452.300	20.83	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.02230	0.000	20.83	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,465.02540	2,402.300	20.94	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.02540	0.000	20.94	0.0000	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,425.02820	2,362.300	21.03	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.02820	0.000	21.03	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,715.01350	2,652.300	20.39	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.01350	0.000	20.39	0.0000	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,665.01530	2,602.300	20.50	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.01530	0.000	20.50	0.0000	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,565.01970	2,502.300	20.72	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.01970	0.000	20.72	0.0000	0.00	153	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			3,065.00120	3,002.300	19.84	1.0000	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.00120	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,865.00930	2,802.300	20.06	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.00930	0.000	20.06	0.0000	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,855.00960	2,792.300	20.08	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.00960	0.000	20.08	0.0000	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,515.00000	3,452.300	19.84	1.0000	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	0.000	19.84	0.0000	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,465.00000	3,402.300	19.84	1.0000	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.00000	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			5,265.00000	5,202.300	19.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00000	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			5,215.00000	5,152.300	19.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00000	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			3,265.00000	3,202.300	19.84	1.0000	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.00000	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,315.00000	5,252.300	19.84	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00000	0.000	19.84	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00300	0.002	53.23	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,305.00300	6,367.702	53.23	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			3.61100	2.030	21.83	0.0120	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,108.61100	1,169.730	21.83	0.9880	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			1.78610	0.988	23.26	0.0059	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,336.78610	1,398.688	23.26	0.9941	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.16390	0.087	26.38	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,035.16390	2,097.787	26.38	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			26.32140	16.126	18.63	0.0845	0.00	0	130,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			561.32140	613.826	18.63	0.9155	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			8.69320	5.059	20.16	0.0291	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			843.69320	902.759	20.16	0.9709	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			5.84670	3.342	20.90	0.0195	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			960.84670	1,021.042	20.90	0.9805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Call			49.89620	32.964	18.15	0.1556	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.83	Put			414.89620	460.664	18.15	0.8444	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			48.11970	31.652	18.18	0.1504	1,677.53	53	5,752
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			423.11970	469.352	18.18	0.8496	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			29.56830	18.360	18.55	0.0946	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			534.56830	586.060	18.55	0.9054	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			147.84750	111.817	17.21	0.4065	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			182.84750	209.517	17.21	0.5935	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			78.58760	54.886	17.78	0.2361	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			313.58760	352.586	17.78	0.7639	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			66.24230	45.299	17.92	0.2023	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			351.24230	392.999	17.92	0.7977	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			256.99850	209.582	17.02	0.6103	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			91.99850	107.282	17.02	0.3897	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			214.06600	169.502	16.96	0.5389	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			119.06600	137.202	16.96	0.4611	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			197.11200	153.871	16.93	0.5077	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			132.11200	151.571	16.93	0.4923	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		297.43750	247.833	17.08	0.6686	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		72.43750	85.533	17.08	0.3314	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Call		276.80930	228.270	17.05	0.6399	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.27	Put		81.80930	95.970	17.05	0.3601	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		270.11400	221.942	17.04	0.6301	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		85.11400	99.642	17.04	0.3699	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Call		411.80810	357.708	17.22	0.7952	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.09	Put		36.80810	45.408	17.22	0.2048	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		387.55100	334.245	17.19	0.7724	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		42.55100	51.945	17.19	0.2276	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		326.16730	275.233	17.11	0.7053	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		61.16730	72.933	17.11	0.2947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		479.39000	423.396	17.29	0.8487	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		24.39000	31.096	17.29	0.1513	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		453.58420	398.263	17.26	0.8298	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		28.58420	35.963	17.26	0.1702	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		445.10170	390.014	17.25	0.8232	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		30.10170	37.714	17.25	0.1768	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		559.66290	501.903	17.37	0.8965	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		14.66290	19.603	17.37	0.1035	0.00	0	1,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Call		532.47070	475.259	17.35	0.8820	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.95	Put		17.47070	22.959	17.35	0.1180	0.00	0	6,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		488.10580	431.897	17.30	0.8546	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		23.10580	29.597	17.30	0.1454	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		643.36960	584.189	17.46	0.9323	0.00	0	660
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		8.36960	11.889	17.46	0.0677	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		633.93150	574.893	17.45	0.9288	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,692.20970	3,629.400	22.25	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.00970	0.000	22.25	0.0000	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		3,352.21090	3,289.400	24.03	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.01090	0.000	24.03	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		3,342.21090	3,279.400	24.08	1.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.01090	0.000	24.08	0.0000	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		427.09390	374.670	15.80	0.7124	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		84.89390	95.270	15.80	0.2876	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		0.18200	0.123	28.25	0.0005	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,377.98200	3,440.723	28.25	0.9995	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Call		573.16580	516.508	15.77	0.8160	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.97	Put		48.16580	54.408	15.77	0.1840	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Call		564.97040	508.526	15.77	0.8107	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.98	Put		49.97040	56.426	15.77	0.1893	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Call		258.86290	217.785	16.08	0.5091	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Put		46.41120	52.446	15.76	0.1788	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	14.43	Put		193.86290	215.685	16.08	0.4909	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Call		640.46270	582.278	15.72	0.8551	0.00	0	15,000
\$ / R	On	22/12/2015	Foreign Exchange Option	13.89	Put		35.46270	40.178	15.72	0.1449	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Call			631.89010	573.879	15.73	0.8505	17,216,385.00	30,000	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.90	Put			36.89010	41.779	15.73	0.1495	0.00	0	0
\$ / R	On	22/12/2015	Foreign Exchange Option	13.96	Call			581.41120	524.546	15.76	0.8212	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			1,028.89160	968.125	16.37	0.9396	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			14.79160	17.025	16.37	0.0604	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			649.68610	593.915	15.64	0.8163	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			55.58610	62.815	15.64	0.1837	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			812.26030	755.408	15.39	0.8337	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			61.26030	67.608	15.39	0.1663	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,628.16280	1,564.750	15.82	0.9842	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			4.56280	4.450	15.82	0.0158	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Call			670.00290	617.014	15.61	0.7483	0.00	0	0
\$ / R	On	15/01/2016	Foreign Exchange Option	14.00	Put			111.30290	121.514	15.61	0.2517	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Call			178.28410	153.393	17.10	0.2923	0.00	0	10,000
\$ / R	On	15/01/2016	Foreign Exchange Option	15.00	Put			619.58410	657.893	17.10	0.7077	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			183.32050	159.626	17.21	0.2743	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			753.82050	793.426	17.21	0.7257	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			149.36630	128.822	17.54	0.2296	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			879.86630	922.622	17.54	0.7704	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			1,130.34420	1,070.542	15.24	0.8956	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			40.84420	44.342	15.24	0.1044	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			424.49230	381.580	15.80	0.5328	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			314.99230	335.380	15.80	0.4672	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,790.68820	2,727.520	20.09	0.9963	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			1.18820	1.320	20.09	0.0037	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,630.13440	1,566.399	15.54	0.9707	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			10.63440	10.199	15.54	0.0293	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,493.41570	1,430.557	15.23	0.9599	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			13.91570	14.357	15.23	0.0401	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			931.73680	874.718	15.28	0.8289	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			77.03680	83.418	15.28	0.1711	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			557.81540	510.656	15.68	0.6304	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			223.11540	239.356	15.68	0.3696	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			3,032.18940	2,968.759	19.71	0.9959	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			1.48940	1.659	19.71	0.0041	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			186.78350	164.086	17.60	0.2508	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			956.08350	996.986	17.60	0.7492	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			866.53750	813.071	15.27	0.7524	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			147.83750	158.171	15.27	0.2476	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Call			624.08400	576.669	15.63	0.6208	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	14.30	Put			275.38400	291.769	15.63	0.3792	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Call			342.49190	308.854	16.55	0.4022	0.00	0	100
\$ / R	On	19/02/2016	Foreign Exchange Option	14.91	Put			603.79190	633.954	16.55	0.5978	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			389.82150	353.969	16.38	0.4339	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			565.72150	593.669	16.38	0.5661	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			180.78140	159.774	17.99	0.2270	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,156.68140	1,199.474	17.99	0.7730	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,867.47290	2,803.833	18.64	0.9921	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			3.37290	3.533	18.64	0.0079	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,233.75730	1,174.593	15.14	0.8663	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			69.65730	74.293	15.14	0.1337	0.00	0	150
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Call			470.14970	430.118	16.01	0.4989	0.00	0	0
\$ / R	On	26/02/2016	Foreign Exchange Option	14.65	Put			453.44970	477.318	16.01	0.5011	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Call			911.22990	857.575	15.18	0.7529	0.00	0	0
\$ / R	On	29/02/2016	Foreign Exchange Option	13.92	Put			156.82990	167.075	15.18	0.2471	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Call			503.76330	461.116	15.85	0.5193	0.00	0	100
\$ / R	On	29/02/2016	Foreign Exchange Option	14.60	Put			429.36330	450.616	15.85	0.4807	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Call			509.70340	468.175	15.99	0.5092	0.00	0	0
\$ / R	On	07/03/2016	Foreign Exchange Option	14.65	Put			467.20340	489.675	15.99	0.4908	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,189.64080	2,126.334	16.66	0.9662	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			16.74080	17.534	16.66	0.0338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,662.35280	3,598.386	20.14	0.9964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			1.65280	1.786	20.14	0.0036	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			3,164.14990	3,100.420	18.83	0.9923	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			3.44990	3.820	18.83	0.0077	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			3,114.41160	3,050.719	18.70	0.9917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			3.71160	4.119	18.70	0.0083	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			6.88070	5.655	25.01	0.0090	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,526.18070	5,589.055	25.01	0.9910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			153.72530	136.629	18.97	0.1790	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,593.02530	1,640.029	18.97	0.8210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			114.44100	101.034	19.57	0.1369	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			1,903.74100	1,954.434	19.57	0.8631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			93.04060	81.793	20.00	0.1131	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,132.34060	2,185.193	20.00	0.8869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Call			242.26180	218.151	17.89	0.2690	0.00	0	1,400
\$ / R	On	14/03/2016	Foreign Exchange Option	15.60	Put			1,131.56180	1,171.551	17.89	0.7310	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			213.71700	191.818	18.19	0.2409	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,253.01700	1,295.218	18.19	0.7591	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Call			158.81570	141.476	18.90	0.1845	0.00	0	500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.11	Put			1,558.11570	1,604.876	18.90	0.8155	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			391.35460	357.697	16.78	0.4031	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			710.65460	741.096	16.78	0.5969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Call			325.21740	295.419	17.21	0.3460	0.00	0	350
\$ / R	On	14/03/2016	Foreign Exchange Option	15.25	Put			864.51740	898.819	17.21	0.6540	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			319.78170	290.320	17.24	0.3412	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			879.08170	913.720	17.24	0.6588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			515.19340	475.333	16.13	0.5002	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			504.49340	528.733	16.13	0.4998	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			494.34570	455.443	16.23	0.4847	0.00	0	29,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			533.64570	558.843	16.23	0.5153	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			436.36730	400.308	16.52	0.4398	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			625.66730	653.708	16.52	0.5602	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			714.76680	667.419	15.66	0.6259	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			314.06680	330.819	15.66	0.3741	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			611.25820	566.862	15.87	0.5641	0.00	0	1,300
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			400.55820	420.262	15.87	0.4359	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			566.42380	523.468	15.97	0.5351	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			445.72380	466.868	15.97	0.4649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Call			843.37800	792.948	15.43	0.6932	0.00	0	9,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.10	Put			232.67800	246.348	15.43	0.3068	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Call			780.27140	731.280	15.54	0.6614	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.20	Put			269.57140	284.680	15.54	0.3386	0.00	0	800
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			774.14470	725.303	15.55	0.6582	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			273.44470	288.703	15.55	0.3418	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,086.56480	1,030.630	15.19	0.7923	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			135.86480	144.030	15.19	0.2077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			951.55910	898.710	15.26	0.7423	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			180.85910	192.110	15.26	0.2577	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			909.84640	858.036	15.32	0.7242	0.00	0	1,750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			199.14640	211.436	15.32	0.2758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,255.09120	1,197.018	15.15	0.8431	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			94.39120	100.418	15.15	0.1569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,189.57880	1,132.269	15.16	0.8247	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			108.87880	115.669	15.16	0.1753	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Call			1,094.33180	1,038.286	15.19	0.7949	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.75	Put			133.63180	141.685	15.19	0.2051	0.00	0	4,350
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,559.58270	1,497.442	15.08	0.9096	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			48.88270	50.842	15.08	0.0904	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,504.50230	1,444.165	15.09	0.8999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			53.80230	57.565	15.09	0.1001	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			1,296.80810	1,238.289	15.14	0.8541	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			86.10810	91.689	15.14	0.1459	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,937.02210	1,874.343	15.97	0.9485	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			26.32210	27.743	15.97	0.0515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,793.99940	1,731.494	15.64	0.9362	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			33.29940	34.894	15.64	0.0638	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,652.67520	1,590.370	15.30	0.9213	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			41.97520	43.770	15.30	0.0787	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,461.67700	2,398.502	17.18	0.9769	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			10.97700	11.902	17.18	0.0231	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,178.35270	2,115.424	16.53	0.9643	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			17.65270	18.824	16.53	0.0357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,994.63580	1,931.893	16.11	0.9528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			23.93580	25.293	16.11	0.0472	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,668.42200	2,605.092	17.66	0.9833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			7.72200	8.492	17.66	0.0167	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,658.55370	2,595.230	17.63	0.9831	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			7.85370	8.630	17.63	0.0169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,609.24400	2,545.956	17.52	0.9817	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			8.54400	9.356	17.52	0.0183	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,767.21650	2,703.819	17.88	0.9857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			6.51650	7.219	17.88	0.0143	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,717.79500	2,654.431	17.77	0.9846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			7.09500	7.831	17.77	0.0154	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,678.29260	2,614.955	17.68	0.9836	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			7.59260	8.355	17.68	0.0164	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,915.73780	2,852.247	18.22	0.9887	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			5.03780	5.647	18.22	0.0113	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,886.00540	2,822.532	18.15	0.9882	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			5.30540	5.932	18.15	0.0118	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,806.78620	2,743.363	17.97	0.9866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			6.08620	6.763	17.97	0.0134	0.00	0	788
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,441.19040	1,381.549	15.14	0.8841	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			65.29040	69.749	15.14	0.1159	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			556.26710	514.004	16.06	0.5241	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			470.36710	492.204	16.06	0.4759	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			444.55280	409.654	16.70	0.4314	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			680.45280	709.754	16.70	0.5686	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,190.45160	1,134.110	15.22	0.8105	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			126.35160	134.210	15.22	0.1895	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,348.24680	1,290.545	15.13	0.8465	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			98.54680	105.045	15.13	0.1535	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			375.38210	344.707	17.21	0.3683	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			875.68210	909.207	17.21	0.6317	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			218.83830	198.485	18.58	0.2312	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,429.13830	1,472.985	18.58	0.7688	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,955.09010	2,891.728	17.43	0.9880	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			5.39010	6.228	17.43	0.0120	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			1,059.75960	1,007.975	15.34	0.7304	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			228.05960	240.675	15.34	0.2696	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			393.23040	364.068	17.56	0.3574	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,011.53040	1,046.768	17.56	0.6426	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			240.42060	220.663	19.19	0.2258	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			1,708.02060	1,752.663	19.19	0.7742	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			3,029.12990	2,965.571	16.41	0.9864	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			6.72990	7.571	16.41	0.0136	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,442.83060	1,386.525	15.15	0.8359	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			120.43060	128.525	15.15	0.1641	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			357.88210	331.531	18.02	0.3215	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,195.48210	1,233.531	18.02	0.6785	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Call			940.82750	895.098	15.72	0.6524	0.00	0	0
\$ / R	On	10/05/2016	Foreign Exchange Option	14.28	Put			362.02750	380.798	15.72	0.3476	0.00	0	8,403
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Call			436.72860	407.404	17.72	0.3654	0.00	0	8,403

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/05/2016	Foreign Exchange Option	15.51	Put			1,087.92860	1,123.104	17.72	0.6346	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			3,111.12790	3,047.535	15.62	0.9846	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			8.12790	9.135	15.62	0.0154	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,543.60740	1,488.425	15.12	0.8291	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			140.60740	150.025	15.12	0.1709	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			347.10810	323.965	18.89	0.2848	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			1,574.10810	1,615.565	18.89	0.7152	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			254.15030	235.391	19.80	0.2153	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,051.15030	2,096.991	19.80	0.7847	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,746.32920	2,683.347	15.06	0.9704	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			17.12920	19.047	15.06	0.0296	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			535.16850	503.867	17.60	0.4037	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,055.96850	1,089.566	17.60	0.5963	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,741.12000	1,683.475	15.02	0.8596	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			113.82000	121.175	15.02	0.1404	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,757.91280	1,700.196	15.02	0.8626	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			110.61280	117.896	15.02	0.1374	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,749.50890	1,691.828	15.02	0.8611	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			112.20890	119.528	15.02	0.1389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,770.20510	1,713.812	15.05	0.8614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			112.20510	120.812	15.05	0.1386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,761.82100	1,705.485	15.05	0.8599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			113.82100	122.485	15.05	0.1401	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,598.55370	1,544.237	15.12	0.8263	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			150.55370	161.237	15.12	0.1737	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,575.00910	1,520.970	15.14	0.8209	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			157.00910	167.970	15.14	0.1791	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,846.41690	1,789.537	15.04	0.8748	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			98.41690	106.537	15.04	0.1252	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			738.46690	701.011	16.72	0.5140	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			720.46690	748.011	16.72	0.4860	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			710.66580	674.245	16.84	0.4990	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			762.66580	791.245	16.84	0.5010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,753.45670	1,697.173	15.05	0.8584	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			115.45670	124.173	15.05	0.1416	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			320.99380	299.511	19.54	0.2529	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			1,902.99380	1,946.511	19.54	0.7471	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			277.19520	258.008	19.94	0.2221	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,139.19520	2,185.008	19.94	0.7779	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Call			772.03460	733.443	16.59	0.5314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.85	Put			674.03460	700.443	16.59	0.4686	0.00	0	8,000
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			243.75810	226.414	20.28	0.1979	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,355.75810	2,403.414	20.28	0.8021	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			146.31630	135.837	22.05	0.1228	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,368.31630	3,422.837	22.05	0.8772	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			372.75430	349.561	19.05	0.2896	0.00	0	750

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		1,654.75430	1,696.561	19.05	0.7104	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		2,100.59840	2,042.161	15.02	0.9121	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		62.59840	69.161	15.02	0.0879	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		2,020.40240	1,962.444	15.02	0.9014	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		72.40240	79.444	15.02	0.0986	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		260.53120	242.251	20.10	0.2101	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,242.53120	2,289.251	20.10	0.7899	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,803.23590	2,741.265	14.95	0.9718	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		15.23590	18.265	14.95	0.0282	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		3,196.80020	3,133.190	14.91	0.9837	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		8.50020	10.190	14.91	0.0163	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,648.33150	1,595.016	15.18	0.8238	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		160.03150	172.016	15.18	0.1762	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		342.69750	320.448	19.65	0.2578	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		1,974.39750	2,017.448	19.65	0.7422	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		279.00240	260.243	20.24	0.2148	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,330.70240	2,377.243	20.24	0.7852	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		288.42870	270.917	20.77	0.2066	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		2,672.32870	2,720.517	20.77	0.7934	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		3,275.04250	3,210.904	14.29	0.9837	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		8.94250	10.504	14.29	0.0163	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,741.71230	1,691.733	15.28	0.8202	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		175.61230	191.333	15.28	0.1798	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		330.32860	310.950	20.33	0.2338	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,394.22860	2,440.550	20.33	0.7662	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,453.69060	2,396.364	14.20	0.9319	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		47.39060	55.864	14.20	0.0681	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		713.77370	682.910	17.80	0.4452	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,127.47370	1,162.410	17.80	0.5548	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,833.61900	1,785.313	15.22	0.8197	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		187.01900	204.713	15.22	0.1803	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		319.79580	301.494	21.04	0.2124	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		2,873.19580	2,920.894	21.04	0.7876	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		293.96760	276.789	21.35	0.1964	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,077.36760	3,126.189	21.35	0.8036	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		3,356.00970	3,291.476	13.79	0.9836	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		9.40970	10.876	13.79	0.0164	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		330.27050	312.219	21.17	0.2139	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		2,954.17050	3,002.319	21.17	0.7861	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,866.65010	1,819.010	15.19	0.8198	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		190.55010	209.110	15.19	0.1802	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,721.69010	1,675.362	15.44	0.7861	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		245.59010	265.462	15.44	0.2139	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		337.37310	319.025	21.08	0.2182	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		2,901.27310	2,949.125	21.08	0.7818	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,671.36100	1,625.455	15.51	0.7727	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			269.76100	290.055	15.51	0.2273	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			400.61840	379.916	20.49	0.2543	0.00	0	48,990
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,519.01840	2,564.516	20.49	0.7457	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,036.19170	1,987.026	14.81	0.8514	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			145.19170	162.326	14.81	0.1486	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,051.77120	2,002.339	14.77	0.8546	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			140.77120	157.639	14.77	0.1454	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,043.96880	1,994.671	14.79	0.8530	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			142.96880	159.971	14.79	0.1470	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			395.96440	376.532	20.76	0.2465	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			2,683.86440	2,730.832	20.76	0.7535	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			369.33040	350.904	21.03	0.2313	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			2,857.23040	2,905.204	21.03	0.7687	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,063.35160	2,013.923	14.74	0.8548	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			141.25160	158.223	14.74	0.1452	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,055.56030	2,006.267	14.76	0.8532	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			143.46030	160.567	14.76	0.1468	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,047.79440	1,998.634	14.78	0.8517	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			145.69440	162.934	14.78	0.1483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			2,102.63580	2,052.535	14.65	0.8625	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			130.53580	146.835	14.65	0.1375	0.00	0	405
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,932.38020	1,885.916	15.11	0.8209	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			195.38020	215.516	15.11	0.1791	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			325.49820	310.915	21.82	0.2023	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,338.49820	3,390.515	21.82	0.7977	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			313.65780	299.437	22.14	0.1943	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			3,486.65780	3,539.037	22.14	0.8057	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,446.67590	3,381.727	13.35	0.9835	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			9.67590	11.327	13.35	0.0165	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			2,012.11010	1,964.377	14.85	0.8248	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			197.61010	216.977	14.85	0.1752	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			339.91080	327.419	22.79	0.1970	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			3,795.41080	3,850.019	22.79	0.8030	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			334.70060	322.379	22.95	0.1936	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			3,870.20060	3,924.979	22.95	0.8064	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,524.45670	3,459.071	13.05	0.9835	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			9.95670	11.671	13.05	0.0165	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			359.55670	352.106	23.97	0.1936	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,353.75670	4,413.906	23.97	0.8064	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,616.32490	3,550.314	12.75	0.9834	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			10.52490	12.114	12.75	0.0166	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			2,102.70040	2,054.985	14.56	0.8297	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			196.90040	216.785	14.56	0.1703	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,842.61750	2,783.463	12.12	0.9509	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			32.31750	40.663	12.12	0.0491	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,833.55390	2,774.547	12.15	0.9499	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	14/12/2016	Foreign Exchange Option	12.65	Put			33.25390	41.747	12.15	0.0501	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,824.50950	2,765.650	12.18	0.9489	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			34.20950	42.850	12.18	0.0511	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,319.44680	2,270.840	14.52	0.8540	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			165.14680	184.040	14.52	0.1460	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			2,181.24560	2,135.261	14.94	0.8252	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			216.94560	238.461	14.94	0.1748	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			395.48490	381.573	24.81	0.1969	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			4,732.98400	4,786.801	24.81	0.8064	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,675.78490	3,609.954	12.70	0.9826	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			11.48490	13.154	12.70	0.0174	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			4,681.18490	4,734.773	24.81	0.8031	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,334.49160	2,285.604	14.47	0.8570	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			160.19160	178.804	14.47	0.1430	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,326.95920	2,278.209	14.49	0.8555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			162.65920	181.409	14.49	0.1445	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			387.28400	373.601	24.81	0.1936	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,412.37420	1,378.776	17.58	0.5771	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,053.77420	1,085.776	17.58	0.4229	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,408.46880	1,374.964	17.60	0.5759	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,059.86880	1,091.964	17.60	0.4241	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,404.58500	1,371.166	17.62	0.5746	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,065.98500	1,098.166	17.62	0.4254	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Put			1,167.14120	1,194.218	17.79	0.4109	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Call			1,625.37670	1,589.040	17.81	0.5880	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.52	Put			1,173.27670	1,200.440	17.81	0.4120	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Call			1,621.51780	1,585.269	17.82	0.5869	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.53	Put			1,179.41780	1,206.669	17.82	0.4131	0.00	0	0
\$ / R	On	19/06/2017	Foreign Exchange Option	15.51	Call			1,629.24120	1,592.818	17.79	0.5891	0.00	0	0
Total \$ / R Option												17,218,062.53	30,206	2,059,805
Total \$ / R												755,177,621.33	81,050	2,810,357
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.40230		14.46500			0.0000	1,929,908.20	134	1,243
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.64660		14.71070			0.0000	1,450,013.40	99	545
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.88300		14.94800			0.0000	714,384.00	48	120
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			15.14570		15.21210			0.0000	0.00	0	55
\$ / R MAXI	On	19/12/2016	Foreign Exchange Future			15.39680		15.46430			0.0000	0.00	0	0
Total \$ / R MAXI Future												4,094,305.60	281	1,963
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1.73460	0.000	20.61	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			260,501.77890	254,230.000	20.63	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1.77890	0.000	20.63	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			262,501.69160	256,230.000	20.59	1.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1.69160	0.000	20.59	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			261,501.73460	255,230.000	20.61	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		233,430.31690	227,123.336	16.89	0.9719		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		1,360.31690	1,463.335	16.89	0.0281		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		232,452.78490	226,146.684	16.87	0.9715		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		1,382.78490	1,486.684	16.87	0.0285		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		231,475.60350	225,170.388	16.85	0.9710		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		1,405.60350	1,510.388	16.85	0.0290		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		164,632.91320	159,135.068	15.08	0.8371		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		13,832.91320	14,835.068	15.08	0.1629		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		163,821.87610	158,344.685	15.09	0.8353		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		14,021.87610	15,044.685	15.09	0.1647		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		163,023.74750	157,556.119	15.10	0.8335		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		14,223.74750	15,256.119	15.10	0.1665		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		101,693.57470	98,184.397	16.97	0.5538		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		81,483.57470	84,614.397	16.97	0.4462		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		102,521.18430	99,000.224	16.94	0.5572		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		80,311.18430	83,430.224	16.94	0.4428		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		102,106.16290	98,591.381	16.96	0.5555		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		80,896.16290	84,021.381	16.96	0.4445		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Call		129,798.92380	126,340.368	16.89	0.5953		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	14.99	Put		82,368.92380	85,660.368	16.89	0.4047		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Call		129,371.85740	125,922.217	16.91	0.5938		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.00	Put		82,941.85740	86,242.217	16.91	0.4062		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Call		128,945.94440	125,505.186	16.93	0.5923		0.00	0	0
\$ / R MAXI On	19/12/2016	Foreign Exchange Option	15.01	Put		83,515.94440	86,825.186	16.93	0.4077		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											4,094,305.60	281	1,963
£ / R	On	11/12/2015	Foreign Exchange Future		21.55780	21.79910			0.0000		16,815,084.00	780	37,001
£ / R	On	12/01/2016	Foreign Exchange Future		21.69120	21.93410			0.0000		0.00	0	15
£ / R	On	26/02/2016	Foreign Exchange Future		21.86240	22.10810			0.0000		0.00	0	163
£ / R	On	29/02/2016	Foreign Exchange Future		21.87390	22.11970			0.0000		0.00	0	47
£ / R	On	07/03/2016	Foreign Exchange Future		21.90080	22.14700			0.0000		0.00	0	50
£ / R	On	14/03/2016	Foreign Exchange Future		21.92810	22.17460			0.0000		33,549,993.00	1,530	9,229
£ / R	On	13/06/2016	Foreign Exchange Future		22.28630	22.53630			0.0000		0.00	0	425
£ / R	On	08/09/2016	Foreign Exchange Future		22.64480	22.89730			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		22.69200	22.94450			0.0000		0.00	0	200
£ / R	On	19/12/2016	Foreign Exchange Future		23.08570	23.33900			0.0000		0.00	0	0
Total £ / R Future											50,365,077.00	2,310	47,130
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,929.13150	3,687.833	32.82	0.9999	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		0.03150	0.034	32.82	0.0001	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,639.14230	3,397.840	30.52	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		0.04230	0.040	30.52	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,309.16030	3,067.850	27.91	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		0.06030	0.050	27.91	0.0002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,299.16100	3,057.851	27.83	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			0.06100	0.051	27.83	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,289.16160	3,047.851	27.75	0.9998	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			0.06160	0.051	27.75	0.0002	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,399.28480	2,157.904	20.69	0.9994	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			0.18480	0.104	20.69	0.0006	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,799.98790	1,558.991	19.00	0.9943	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			0.88790	1.191	19.00	0.0057	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,680.40530	1,439.701	18.67	0.9911	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			1.30530	1.901	18.67	0.0089	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,570.95790	1,330.696	18.36	0.9868	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			1.85790	2.896	18.36	0.0132	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,471.65950	1,232.019	18.08	0.9812	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			2.55950	4.219	18.08	0.0188	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,058.95960	825.991	16.75	0.9285	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			9.85960	18.191	16.75	0.0715	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,039.66240	807.229	16.69	0.9242	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			10.56240	19.429	16.69	0.0758	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			1,001.20880	769.943	16.56	0.9148	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			12.10880	22.143	16.56	0.0852	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			641.51950	431.386	15.28	0.7610	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			42.41950	73.586	15.28	0.2390	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			514.93580	319.681	14.79	0.6659	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			65.83580	111.881	14.79	0.3341	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			398.57700	223.078	14.30	0.5520	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			99.47700	165.278	14.30	0.4480	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			198.11320	98.298	14.94	0.3073	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			219.01320	360.498	14.94	0.6927	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			5.61180	2.561	20.27	0.0110	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,406.51180	1,644.761	20.27	0.9890	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			958.69000	760.859	13.59	0.7389	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			114.59000	159.659	13.59	0.2611	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Call			626.59730	507.238	14.44	0.4551	0.00	0	0
£ / R	On	26/02/2016	Foreign Exchange Option	22.09	Put			608.49730	734.838	14.44	0.5449	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Put			581.62560	701.359	14.34	0.5259	0.00	0	0
£ / R	On	29/02/2016	Foreign Exchange Option	22.03	Call			671.32560	545.258	14.34	0.4741	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Call			670.18880	549.153	14.50	0.4615	0.00	0	0
£ / R	On	07/03/2016	Foreign Exchange Option	22.12	Put			643.18880	768.353	14.50	0.5385	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			3,021.41300	2,774.335	15.40	0.9527	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			36.81300	36.235	15.40	0.0473	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			3,011.64200	2,764.552	15.37	0.9524	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			37.04200	36.452	15.37	0.0476	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			3,001.87150	2,754.769	15.34	0.9520	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			37.27150	36.669	15.34	0.0480	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,291.25480	2,077.721	14.67	0.7993	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			244.95480	281.422	14.67	0.2007	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,283.23260	2,069.975	14.67	0.7981	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			246.93260	283.675	14.67	0.2019	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,275.22250	2,062.247	14.67	0.7968	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			248.92250	285.947	14.67	0.2032	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,573.02260	1,428.542	15.62	0.5767	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			935.72260	1,043.742	15.62	0.4233	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,567.97300	1,423.814	15.63	0.5755	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			940.67300	1,049.014	15.63	0.4245	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			530.56670	475.253	18.78	0.2354	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			3,483.26670	3,680.453	18.78	0.7646	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,216.54450	2,025.465	15.17	0.7129	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			519.24450	580.665	15.17	0.2871	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,578.08610	1,433.276	15.61	0.5780	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			930.78610	1,038.476	15.61	0.4220	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,337.36390	1,472.215	16.18	0.5071	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,287.93150	1,170.586	16.19	0.4918	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,343.43150	1,478.586	16.19	0.5082	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,284.01960	1,166.962	16.20	0.4906	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,349.51960	1,484.962	16.20	0.5094	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,291.86390	1,174.215	16.18	0.4929	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Call			1,868.14650	1,731.428	16.00	0.5807	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.63	Put			1,159.14650	1,275.728	16.00	0.4193	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Call			1,863.44620	1,727.015	16.00	0.5796	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.64	Put			1,164.44620	1,281.315	16.00	0.4204	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Call			1,858.75780	1,722.622	16.01	0.5785	0.00	0	0
£ / R	On	19/12/2016	Foreign Exchange Option	22.65	Put			1,169.75780	1,286.922	16.01	0.4215	0.00	0	0
Total £ / R Option												0.00	0	124,708
Total £ / R												50,365,077.00	2,310	171,838
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11672		0.11750			0.0000	0.00	0	7,740
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11904		0.11986			0.0000	0.00	0	1,651
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12132		0.12216			0.0000	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Future			0.12395		0.12479			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,391
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,750.30360	2,671.700	18.71	1.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00360	0.000	18.71	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,750.30470	1,671.705	25.46	0.9999	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00470	0.006	25.46	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			751.71680	673.532	17.66	0.9843	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1.41680	1.832	17.66	0.0157	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			6.34220	7.060	16.07	0.0186	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,046.45290	976.168	14.64	0.8543	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			60.55290	71.868	14.64	0.1457	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			383.74700	346.047	15.48	0.4776	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	0.12	Put			397.84700	441.747	15.48	0.5224	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,992.24220	1,911.360	16.07	0.9814	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			334.96000	310.856	17.95	0.3219	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,119.26000	1,178.556	17.95	0.6781	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,331.70880	1,264.320	15.19	0.8264	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			116.00880	132.020	15.19	0.1736	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			669.77480	627.229	15.93	0.5606	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			454.07480	494.929	15.93	0.4394	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Call			1,651.34580	1,584.622	16.04	0.8170	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.11	Put			172.64580	189.822	16.04	0.1830	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Call			985.72810	938.227	16.65	0.6148	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.12	Put			507.02810	543.427	16.65	0.3852	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Call			595.48310	564.076	18.39	0.4177	0.00	0	0
¥ / R	On	19/09/2016	Foreign Exchange Option	0.13	Put			1,116.78310	1,169.276	18.39	0.5823	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,391
€ / R	On	11/12/2015	Foreign Exchange Future			15.23060		15.35330			0.0000	35,944,216.00	2,360	74,372
€ / R	On	29/12/2015	Foreign Exchange Future			15.28600		15.40990			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.37940		15.50360			0.0000	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Future			15.39200		15.51620			0.0000	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Future			15.45820		15.58290			0.0000	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Future			15.48040		15.60520			0.0000	0.00	0	34
€ / R	On	07/03/2016	Foreign Exchange Future			15.51230		15.63720			0.0000	0.00	0	5
€ / R	On	14/03/2016	Foreign Exchange Future			15.53490		15.66000			0.0000	38,775,110.40	2,496	39,879
€ / R	On	13/06/2016	Foreign Exchange Future			15.83420		15.96070			0.0000	0.00	0	4,430
€ / R	On	19/09/2016	Foreign Exchange Future			16.17620		16.30440			0.0000	0.00	0	700
€ / R	On	19/12/2016	Foreign Exchange Future			16.50700		16.63660			0.0000	0.00	0	4,500
Total € / R Future												74,719,326.40	4,856	123,920
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			4.35980	2.199	22.41	0.0120	0.00	0	6,675
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,151.05980	1,271.599	22.41	0.9880	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			214.99210	143.673	17.97	0.4507	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			151.69210	203.073	17.97	0.5493	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			48.41910	24.307	18.51	0.1142	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			475.11910	573.707	18.51	0.8858	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Call			7.42360	3.612	21.02	0.0198	0.00	0	25,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.31	Put			964.12360	1,083.012	21.02	0.9802	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			407.40380	309.272	17.91	0.7110	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			54.10380	78.672	17.91	0.2890	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			399.67620	302.302	17.91	0.7029	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			56.37620	81.702	17.91	0.2971	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			376.91710	281.895	17.92	0.6779	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			63.61710	91.295	17.92	0.3221	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,056.22860	934.207	19.79	0.9795	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		2.92860	3.607	19.79	0.0205	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Call		574.89580	464.464	17.91	0.8494	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.80	Put		21.59580	33.864	17.91	0.1506	0.00	0	65,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		415.20120	316.324	17.91	0.7191	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		51.90120	75.724	17.91	0.2809	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,504.25440	1,381.649	24.06	0.9944	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		0.95440	1.049	24.06	0.0056	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,454.37070	1,331.790	23.59	0.9936	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		1.07070	1.190	23.59	0.0064	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,324.75910	1,202.274	22.35	0.9908	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		1.45910	1.673	22.35	0.0092	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,403.30650	4,280.600	24.18	1.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.00650	0.000	24.18	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,303.38920	2,180.706	30.36	0.9995	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		0.08920	0.106	30.36	0.0005	0.00	0	6,877
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call		156.81320	112.023	16.07	0.2777	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put		446.91320	526.023	16.07	0.7223	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call		323.99070	248.351	15.39	0.4996	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put		214.09070	262.351	15.39	0.5004	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		963.60620	856.766	14.93	0.8219	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		70.00620	87.366	14.93	0.1781	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		955.29380	848.778	14.93	0.8187	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		71.69380	89.378	14.93	0.1813	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		947.01070	840.826	14.93	0.8155	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		73.41070	91.426	14.93	0.1845	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		773.33700	675.134	15.02	0.7373	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		119.73700	145.734	15.02	0.2627	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		721.80060	626.401	15.05	0.7098	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		138.20060	167.000	15.05	0.2902	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Call		588.13230	503.169	15.22	0.6147	0.00	0	0
€ / R	On	29/01/2016	Foreign Exchange Option	15.15	Put		221.93230	261.169	15.22	0.3853	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Call		385.30550	320.657	15.51	0.4590	0.00	0	100
€ / R	On	29/01/2016	Foreign Exchange Option	15.52	Put		389.10550	448.657	15.51	0.5410	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Call		544.06090	467.379	15.29	0.5353	0.00	0	0
€ / R	On	19/02/2016	Foreign Exchange Option	15.40	Put		361.16090	409.179	15.29	0.4647	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Call		278.96820	231.875	16.18	0.3193	0.00	0	100
€ / R	On	19/02/2016	Foreign Exchange Option	16.06	Put		756.06820	833.675	16.18	0.6807	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Call		503.84350	433.554	15.41	0.4944	0.00	0	0
€ / R	On	26/02/2016	Foreign Exchange Option	15.54	Put		438.64350	493.154	15.41	0.5056	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Call		532.29460	462.078	15.43	0.4971	0.00	0	0
€ / R	On	07/03/2016	Foreign Exchange Option	15.57	Put		465.09460	519.778	15.43	0.5029	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		13.98100	15.225	17.43	0.0269	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,476.92040	2,353.384	17.03	0.9675	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		16.92040	18.484	17.03	0.0325	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,848.63100	1,727.694	15.33	0.9266	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		38.63100	42.794	15.33	0.0734	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		940.11050	1,020.891	16.51	0.6930	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		407.17480	351.762	16.01	0.3945	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		697.17480	766.862	16.01	0.6055	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		389.99440	336.263	16.08	0.3811	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		729.99440	801.364	16.08	0.6189	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,623.98100	2,500.125	17.43	0.9731	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		832.33100	908.559	16.30	0.6574	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		919.45620	826.546	15.04	0.6956	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		219.45620	251.645	15.04	0.3044	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		859.43620	769.509	15.10	0.6683	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		249.43620	284.609	15.10	0.3317	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		300.11050	255.791	16.51	0.3070	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		376.82280	423.161	15.31	0.4318	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,678.53870	1,559.955	14.93	0.9073	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		48.53870	55.056	14.93	0.0927	0.00	0	17,534
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,187.57410	1,082.469	14.91	0.7948	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		127.57410	147.569	14.91	0.2052	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		342.33100	293.459	16.30	0.3426	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		200.85690	231.113	15.01	0.2866	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,716.13850	1,596.168	14.96	0.9128	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		46.13850	51.268	14.96	0.0872	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,706.72720	1,586.845	14.93	0.9117	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		46.72720	51.945	14.93	0.0883	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		666.82280	588.061	15.31	0.5682	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,697.32340	1,577.866	14.93	0.9102	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		47.32340	52.966	14.93	0.0898	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		960.85690	866.013	15.01	0.7134	0.00	0	24,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		742.62560	680.204	16.04	0.4963	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		741.92560	806.004	16.04	0.5037	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,878.55150	1,764.409	14.72	0.8574	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,096.66190	1,013.757	15.25	0.6510	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		395.96190	439.557	15.25	0.3490	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		117.85150	130.209	14.72	0.1426	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,108.51230	1,025.043	15.22	0.6555	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		387.81230	430.843	15.22	0.3445	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,102.57470	1,019.390	15.23	0.6532	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		391.87470	435.190	15.23	0.3468	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		328.56650	357.827	14.98	0.2561	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,676.02840	1,577.304	14.99	0.7422	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		331.62840	361.104	14.99	0.2578	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,689.92310	1,590.770	14.98	0.7455	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		325.52310	354.570	14.98	0.2545	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,682.96650	1,584.027	14.98	0.7439	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,010.52580	951.250	17.22	0.4700	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,363.92580	1,434.250	17.22	0.5300	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,007.19750	948.043	17.23	0.4687	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,370.59750	1,441.043	17.23	0.5313	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,003.88890	944.849	17.24	0.4675	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,377.28890	1,447.849	17.24	0.5325	0.00	0	0
Total € / R Option												0.00	0	411,152
Total € / R												74,719,326.40	4,856	535,072
AU\$ / R	On	11/12/2015	Foreign Exchange Future			10.53130		10.55490			0.0000	5,265,650.00	500	11,214
AU\$ / R	On	15/01/2016	Foreign Exchange Future			10.58050		10.60420			0.0000	0.00	0	3
AU\$ / R	On	14/03/2016	Foreign Exchange Future			10.65980		10.68370			0.0000	1,065,980.00	100	8,011
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.78770		10.81160			0.0000	0.00	0	250
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.93460		10.95890			0.0000	0.00	0	500
AU\$ / R	On	19/12/2016	Foreign Exchange Future			11.08030		11.10450			0.0000	0.00	0	0
Total AU\$ / R Future												6,331,630.00	600	19,978
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			955.02040	931.356	18.49	0.9993	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.12040	0.056	18.49	0.0007	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			1,254.93850	1,231.301	18.83	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.03850	0.001	18.83	0.0000	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			3,304.90000	3,281.301	54.81	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.00000	0.001	54.81	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			364.12940	339.959	14.53	0.9210	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			9.22940	8.659	14.53	0.0790	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			3,254.90000	3,231.302	54.81	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.00000	0.002	54.81	0.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			3,204.90000	3,181.302	54.81	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.00000	0.002	54.81	0.0000	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Call			674.08720	652.379	13.58	0.9077	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.95	Put			19.88720	21.879	13.58	0.0923	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Call			664.81770	643.188	13.55	0.9047	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.96	Put			20.61770	22.688	13.55	0.0953	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Call			655.57250	634.023	13.51	0.9015	0.00	0	0
AU\$ / R	On	15/01/2016	Foreign Exchange Option	9.97	Put			21.37250	23.523	13.51	0.0985	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			1,197.80330	1,174.700	13.22	0.9531	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			14.10330	14.900	13.22	0.0469	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			1,188.13630	1,165.050	13.18	0.9521	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			14.43630	15.250	13.18	0.0479	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Call			433.75080	418.126	12.03	0.6620	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	10.40	Put			150.05080	158.325	12.03	0.3380	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Call			78.90940	74.914	13.54	0.1848	0.00	0	200
AU\$ / R	On	14/03/2016	Foreign Exchange Option	11.40	Put			795.20940	815.114	13.54	0.8152	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			1,207.47800	1,184.358	13.25	0.9542	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			13.77800	14.558	13.25	0.0458	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Call			915.03730	893.792	12.59	0.9017	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.80	Put			31.33730	33.992	12.59	0.0983	0.00	0	200
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			848.81260	829.371	12.97	0.7716	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	13/06/2016	Foreign Exchange Option	10.10	Put			137.21260	141.671	12.97	0.2284	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			864.31960	844.773	12.99	0.7775	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			132.71960	137.073	12.99	0.2225	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			856.55030	837.056	12.98	0.7746	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			134.95030	139.356	12.98	0.2254	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			214.67230	225.223	13.65	0.2615	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			976.34130	962.634	13.64	0.7359	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			217.44130	228.034	13.64	0.2641	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			969.13640	955.471	13.64	0.7334	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			220.23640	230.871	13.64	0.2666	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			983.57230	969.823	13.65	0.7385	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Call			852.01370	844.853	14.06	0.6284	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.68	Put			427.51370	444.553	14.06	0.3716	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Call			862.74810	855.467	14.04	0.6334	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.66	Put			418.24810	435.167	14.04	0.3666	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Call			857.36690	850.149	14.05	0.6309	0.00	0	0
AU\$ / R	On	19/12/2016	Foreign Exchange Option	10.67	Put			422.86690	439.848	14.05	0.3691	0.00	0	0
Total AU\$ / R Option												0.00	0	1,203
Total AU\$ / R												6,331,630.00	600	21,181
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.74920		10.82850			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.93220		11.01290			0.0000	0.00	0	2
CAD/ R	On	13/06/2016	Foreign Exchange Future			11.10960		11.19200			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	2
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			348.53790	280.321	17.33	0.8093	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			20.03790	31.121	17.33	0.1907	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			339.76380	272.097	17.28	0.8004	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			21.26380	32.897	17.28	0.1996	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			357.37410	288.628	17.39	0.8180	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			18.87410	29.428	17.39	0.1820	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			200.77770	228.683	12.40	0.4193	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			415.48710	361.897	12.39	0.5917	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			192.58710	219.697	12.39	0.4083	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			409.55520	356.363	12.40	0.5862	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			196.65520	224.163	12.40	0.4138	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			403.67770	350.883	12.40	0.5807	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Call			617.00230	568.108	13.71	0.6057	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.87	Put			295.00230	328.508	13.71	0.3943	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Call			611.41760	562.758	13.72	0.6021	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.88	Put			299.41760	333.158	13.72	0.3979	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Call			605.86790	557.446	13.73	0.5985	0.00	0	0
CAD/ R	On	13/06/2016	Foreign Exchange Option	10.89	Put			303.86790	337.846	13.73	0.4015	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option									0.00	0	0
Total CAD/ R									0.00	0	2
CF CANDCon 22/12/2015 Foreign Exchange Future			258.72930		306.23040			0.0000	7,761,879,000.00	30,000	0
Total CF CANDO CAGJ Future									7,761,879,000.00	30,000	0
Total CF CANDO CAGJ									7,761,879,000.00	30,000	0
CHF / R On 11/12/2015 Foreign Exchange Future			14.00500		14.06770			0.0000	0.00	0	6,549
CHF / R On 14/03/2016 Foreign Exchange Future			14.32810		14.39120			0.0000	0.00	0	30
CHF / R On 13/06/2016 Foreign Exchange Future			14.63880		14.70550			0.0000	0.00	0	0
Total CHF / R Future									0.00	0	6,579
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			136.43570	157.712	18.26	0.4893	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			198.39080	157.899	18.28	0.5008	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			140.69080	162.899	18.28	0.4992	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			209.97290	167.978	18.29	0.5206	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			132.27290	152.978	18.29	0.4794	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			204.13570	162.712	18.26	0.5107	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	14.99	Call			294.48800	267.930	17.23	0.3272	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	14.99	Put			893.28800	929.830	17.23	0.6728	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.00	Call			291.88340	265.476	17.25	0.3248	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.00	Put			900.68340	937.376	17.25	0.6752	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.01	Call			289.30130	263.068	17.27	0.3224	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.01	Put			908.10130	944.968	17.27	0.6776	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.40	Call			850.47900	809.964	16.21	0.5786	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.40	Put			544.97900	571.164	16.21	0.4214	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.41	Call			845.53820	805.145	16.22	0.5763	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.41	Put			550.03820	576.345	16.22	0.4237	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.39	Call			855.44440	814.811	16.19	0.5809	0.00	0	0
CHF / R On 13/06/2016 Foreign Exchange Option	14.39	Put			539.94440	566.011	16.19	0.4191	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	6,579
CNH / R On 11/12/2015 Foreign Exchange Future			2.23240		2.24170			0.0000	0.00	0	25,268
CNH / R On 14/03/2016 Foreign Exchange Future			2.24620		2.25490			0.0000	0.00	0	0
CNH / R On 13/06/2016 Foreign Exchange Future			2.26530		2.27380			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			2,318.19830	2,225.182	25.55	0.9958	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Put			1.19830	1.182	25.55	0.0042	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			2,517.78890	2,424.782	26.59	0.9972	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			0.78890	0.782	26.59	0.0028	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,417.97140	2,324.960	26.07	0.9966	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.97140	0.960	26.07	0.0034	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			469.75590	489.593	15.68	0.3647	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,056.65390	991.073	15.65	0.6147	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			507.65390	529.073	15.65	0.3853	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			996.58330	932.647	15.62	0.5938	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			547.58330	570.647	15.62	0.4062	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,118.75590	1,051.593	15.68	0.6353	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Put			768.79320	799.641	16.19	0.3942	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Call			1,350.56900	1,297.538	16.19	0.5910	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.22	Put			812.56900	844.538	16.19	0.4090	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Call			1,295.85260	1,243.949	16.20	0.5761	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.23	Put			857.85260	890.949	16.20	0.4239	0.00	0	0
CNH / R	On	13/06/2016	Foreign Exchange Option	2.21	Call			1,406.79320	1,352.641	16.19	0.6058	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			2.04610		2.06260			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08900		2.10550			0.0000	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Future			2.13140		2.14770			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			604.47160	473.335	19.91	0.7207	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			78.47160	112.335	19.91	0.2793	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			771.65130	624.941	19.83	0.8182	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			45.65130	63.941	19.83	0.1818	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			686.24710	546.621	19.87	0.7722	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			60.24710	85.621	19.87	0.2278	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			657.53480	575.835	18.85	0.4062	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,102.53480	1,185.835	18.85	0.5938	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			621.62410	543.267	18.92	0.3889	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,166.62410	1,253.267	18.92	0.6111	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			695.16960	610.075	18.77	0.4238	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,040.16960	1,120.075	18.77	0.5762	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Put			883.91300	949.688	18.66	0.4160	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Call			1,409.43870	1,314.661	18.72	0.5702	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.10	Put			932.43870	1,000.661	18.72	0.4298	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Call			1,513.82970	1,414.157	18.61	0.5978	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.08	Put			836.82970	900.157	18.61	0.4022	0.00	0	0
DKK / R	On	13/06/2016	Foreign Exchange Option	2.09	Call			1,460.91300	1,363.688	18.66	0.5840	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			0.14090		0.14150			0.0000	0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/03/2016	Foreign Exchange Future			0.14080		0.14080			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.14030		0.14070			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.14050		0.14040			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			0.07230		0.07270			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06940		0.07020			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06690		0.06760			0.0000	0.00	0	0
NGN / R	On	19/09/2016	Foreign Exchange Future			0.06490		0.06520			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.56270		9.61410			0.0000	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Future			9.57110		9.62260			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.66520		9.71720			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.76940		9.82120			0.0000	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Future			9.88940		9.94130			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			527.90290	477.336	18.66	0.9595	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			3.80290	4.636	18.66	0.0405	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			518.12110	467.677	18.58	0.9568	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			4.02110	4.976	18.58	0.0432	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			508.41010	458.041	18.50	0.9539	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			4.31010	5.341	18.50	0.0461	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Call			358.26440	311.726	14.43	0.8578	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.28	Put			15.66440	20.626	14.43	0.1422	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Call			349.28030	303.003	14.37	0.8503	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.29	Put			16.68030	21.903	14.37	0.1497	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Call			340.35390	294.351	14.32	0.8424	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.30	Put			17.75390	23.251	14.32	0.1576	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Call			305.28700	260.508	14.09	0.8078	0.00	0	0
NZ\$ / R	On	17/12/2015	Foreign Exchange Option	9.34	Put			22.68700	29.408	14.09	0.1922	0.00	0	10,000
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			626.28790	580.079	11.40	0.8296	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			49.08790	54.879	11.40	0.1704	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			617.86600	571.815	11.39	0.8252	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			50.66600	56.615	11.39	0.1748	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			609.48510	563.671	11.39	0.8206	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			52.28510	58.471	11.39	0.1794	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			903.85030	860.377	13.21	0.8129	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			92.65030	100.977	13.21	0.1871	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			920.30440	876.607	13.23	0.8187	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			89.10440	97.207	13.23	0.1813	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	13/06/2016	Foreign Exchange Option	9.00	Call			912.06260	868.476	13.22	0.8158	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			90.86260	99.076	13.22	0.1842	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Call			740.63030	709.244	13.43	0.6663	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.46	Put			259.33030	279.844	13.43	0.3337	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Call			734.57680	703.287	13.44	0.6630	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.47	Put			263.27680	283.887	13.44	0.3370	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Call			728.55920	697.369	13.44	0.6597	0.00	0	0
NZ\$ / R	On	19/09/2016	Foreign Exchange Option	9.48	Put			267.25920	287.969	13.44	0.3403	0.00	0	0
Total NZ\$ / R Option												0.00	0	10,000
Total NZ\$ / R												0.00	0	10,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.05750		1.06140			0.0000	0.00	0	90
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.06070		1.06450			0.0000	0.00	0	50
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.06390		1.06780			0.0000	0.00	0	0
QUANTO €	On	19/09/2016	Foreign Exchange Future			1.06800		1.07180			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	140
Total QUANTO € / \$												0.00	0	140
RAIN	On	11/12/2015	Foreign Exchange Future			24,646.37000		24,806.55000			0.0000	0.00	0	0
RAIN	On	13/06/2016	Foreign Exchange Future			25,416.41000		25,578.99000			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			10.19790		10.26140			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.33920		10.40210			0.0000	382,550.40	37	2,401
SGD / R	On	13/06/2016	Foreign Exchange Future			10.48400		10.54900			0.0000	0.00	0	0
Total SGD / R Future												382,550.40	37	2,401
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			901.49830	838.021	18.40	0.9986	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.09830	0.121	18.40	0.0014	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			921.48210	858.001	18.53	0.9988	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.08210	0.101	18.53	0.0012	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			911.48990	848.010	18.46	0.9987	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.08990	0.110	18.46	0.0013	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			527.13400	477.215	12.03	0.7208	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			105.03400	118.015	12.03	0.2792	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			519.95400	470.315	12.03	0.7155	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			107.85400	121.115	12.03	0.2845	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			512.82880	463.470	12.04	0.7101	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			110.72880	124.270	12.04	0.2899	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Call			590.43230	547.065	13.13	0.6272	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.21	Put			251.43230	273.065	13.13	0.3728	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.19	Call			602.29050	558.417	13.11	0.6351	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	13/06/2016	Foreign Exchange Option	10.19	Put			243.29050	264.417	13.11	0.3649	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Call			596.33950	552.722	13.12	0.6311	0.00	0	0
SGD / R	On	13/06/2016	Foreign Exchange Option	10.20	Put			247.33950	268.722	13.12	0.3689	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												382,550.40	37	2,401
TRY / R	On	11/12/2015	Foreign Exchange Future			4.97670		5.00580			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.92860		4.95680			0.0000	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Future			4.88600		4.91180			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			515.97100	486.779	22.33	0.9984	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.17100	0.080	22.33	0.0016	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			505.98510	476.791	22.16	0.9982	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.18510	0.091	22.16	0.0018	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			496.00190	466.805	21.99	0.9979	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.20190	0.105	21.99	0.0021	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			486.47110	459.734	14.75	0.8904	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			19.67110	21.134	14.75	0.1096	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			477.40980	450.749	14.70	0.8857	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			20.60980	22.149	14.70	0.1143	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			468.38830	441.807	14.65	0.8809	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			21.58830	23.207	14.65	0.1191	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Call			301.55340	283.505	15.31	0.6140	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.76	Put			149.75340	157.505	15.31	0.3860	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Call			295.43380	277.484	15.29	0.6069	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.77	Put			153.63380	161.484	15.29	0.3931	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Call			289.38500	271.534	15.26	0.5998	0.00	0	0
TRY / R	On	13/06/2016	Foreign Exchange Option	4.78	Put			157.58500	165.534	15.26	0.4002	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			1.37450		1.38750			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.31650		1.32910			0.0000	0.00	0	1
ZMW / R	On	13/06/2016	Foreign Exchange Future			1.27220		1.28440			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									8 635 731 448.20	88,928	1,025,241
Total Options									17 218 062.53	30,206	2,606,868
Grand Total:									8,652,949,510.73	119,134	3,632,109