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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/09/2015 Foreign Exchange Future			13.48390		13.26860			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.48600		13.27230			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.49160		13.27800			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.49530		13.28180			0.0000	0.00	0	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.49960		13.28660			0.0000	40,498,800.00	3,000	11,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.50940		13.29610			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.51680		13.30330			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.52660		13.31280			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.52900		13.31520			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.54380		13.32950			0.0000	0.00	0	600
\$ / R On 28/10/2015 Foreign Exchange Future			13.56280		13.34790			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.58140		13.36610			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.59300		13.37750			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.60930		13.39350			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.61160		13.39570			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.61620		13.40030			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.62560		13.40950			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.62800		13.41180			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.65900		13.44230			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.66620		13.44930			0.0000	643,090,373.40	47,057	693,731
\$ / R On 21/12/2015 Foreign Exchange Future			13.69010		13.47280			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2016	Foreign Exchange Future			13.74620		13.52770			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.78040		13.56120			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.81950		13.59950			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.83660		13.61620			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.85120		13.63050			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.88790		13.66640			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.89520		13.67360			0.0000	7,628,464.80	549	55,439
\$ / R	On	16/03/2016	Foreign Exchange Future			13.90010		13.67840			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.93220		13.70990			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.00240		13.77870			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.08010		13.85490			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.10520		13.87950			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.11270		13.88680			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.12280		13.89670			0.0000	564,912.00	40	21,288
\$ / R	On	28/06/2016	Foreign Exchange Future			14.16080		13.93400			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.23590		14.00730			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.27480		14.04530			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.31370		14.08320			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.34220		14.11100			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.34740		14.11610			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.36550		14.13380			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.37590		14.14390			0.0000	0.00	0	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.39810		14.16620			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.46470		14.23480			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.54310		14.31560			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.58110		14.35480			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.59300		14.36700			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.79250		14.57270			0.0000	0.00	0	0
Total \$ / R Future												691,782,550.20	50,646	792,332
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			2.24610	3.069	23.82	0.0331	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			663.64610	449.169	23.82	0.9669	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			229.27730	405.812	20.06	0.9236	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			46.97730	9.812	20.06	0.0764	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,478.00320	2,691.604	39.72	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.00320	0.004	39.72	0.0000	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,128.00930	2,341.606	35.02	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.00930	0.006	35.02	0.0000	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,878.02090	2,091.608	31.66	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,522.07620	3,308.442	44.43	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.02090	0.008	31.66	0.0001	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			139.69270	263.112	16.44	0.7700	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			131.69270	41.512	16.44	0.2300	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			10.21120	15.046	19.67	0.0894	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			732.21120	523.446	19.67	0.9106	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.07620	0.042	44.43	0.0002	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			496.23030	698.242	16.84	0.9780	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			14.43030	2.942	16.84	0.0220	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call			59.90310	101.823	17.00	0.4019	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put			368.10310	196.523	17.00	0.5981	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call			51.14330	86.108	17.33	0.3526	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put			409.34330	230.808	17.33	0.6474	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			103.20560	171.297	16.71	0.5359	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			286.60560	141.697	16.71	0.4641	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			182.00320	300.647	16.37	0.7403	0.00	0	3,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			155.40320	61.047	16.37	0.2597	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			128.43480	215.335	16.58	0.6170	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			231.83480	105.735	16.58	0.3830	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			162.90130	72.171	15.86	0.2679	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			209.00130	331.571	15.86	0.7321	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			44.73610	68.021	18.79	0.2157	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			721.43610	531.221	18.79	0.7843	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			485.07230	666.970	14.93	0.9123	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			52.27230	20.370	14.93	0.0877	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			70.99670	106.300	17.90	0.2866	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			645.79670	467.300	17.90	0.7134	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			219.53160	325.389	15.90	0.6092	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			280.03160	171.589	15.90	0.3908	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			144.33800	212.320	16.57	0.4552	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			444.83800	298.520	16.57	0.5448	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			253.04070	372.431	15.73	0.6609	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			233.54070	138.631	15.73	0.3391	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.32710	0.878	25.08	0.0028	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,632.42710	3,418.078	25.08	0.9972	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,548.09590	2,762.955	22.31	0.9994	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.19590	0.155	22.31	0.0006	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,198.33160	2,413.135	20.67	0.9987	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.43160	0.335	20.67	0.0013	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			203.74920	284.408	16.43	0.5120	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			415.84920	281.608	16.43	0.4880	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			709.07630	897.995	15.13	0.8961	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			62.97630	36.595	15.13	0.1039	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			508.44600	665.474	15.33	0.7994	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			142.34600	84.074	15.33	0.2006	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			113.67300	145.408	18.92	0.2614	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			986.17300	802.408	18.92	0.7386	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			529.81720	685.600	15.31	0.7926	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			152.31720	92.600	15.31	0.2074	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			446.80090	586.219	15.62	0.7308	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			209.30090	133.219	15.62	0.2692	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			191.94540	253.501	17.37	0.4152	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			624.44540	470.501	17.37	0.5848	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	17/11/2015	Foreign Exchange Option	13.15	Call			471.65350	609.088	15.64	0.7212	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			228.15350	149.788	15.64	0.2788	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			465.64630	600.684	15.71	0.7115	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			239.94630	159.084	15.71	0.2885	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			491.74620	629.725	15.71	0.7226	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			231.44620	153.525	15.71	0.2774	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			204.09010	257.413	17.97	0.3771	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			784.59010	621.813	17.97	0.6229	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			282.57710	359.760	16.94	0.4917	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			553.07710	414.160	16.94	0.5083	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			692.52620	860.980	15.22	0.8283	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			130.72620	82.980	15.22	0.1717	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			639.08100	798.144	15.28	0.8016	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			157.28100	100.144	15.28	0.1984	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			576.59880	725.426	15.50	0.7639	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,063.61720	3,848.207	31.74	0.9624	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,613.29620	2,829.098	20.40	0.9970	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			1.49620	1.098	20.40	0.0030	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,264.60760	2,480.124	19.17	0.9941	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			2.80760	2.123	19.17	0.0059	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			591.01320	447.930	17.15	0.5267	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			858.97990	1,046.949	15.23	0.8879	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			77.17990	48.949	15.23	0.1121	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			240.75770	304.331	17.54	0.4281	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			678.95770	526.331	17.54	0.5719	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			25.41720	26.207	31.74	0.0376	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			335.81130	236.323	16.14	0.3599	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			374.32220	479.789	16.36	0.5974	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			392.52220	281.789	16.36	0.4026	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			296.70610	376.733	16.89	0.5052	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			534.90610	398.733	16.89	0.4948	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			272.81320	345.930	17.15	0.4733	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			194.79880	127.425	15.50	0.2361	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			460.92830	587.315	15.95	0.6783	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			289.12830	199.315	15.95	0.3217	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			455.93630	581.244	15.97	0.6740	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			294.13630	203.244	15.97	0.3260	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			417.61130	534.323	16.14	0.6401	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,151.12480	1,350.264	15.32	0.9291	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			48.82480	31.264	15.32	0.0709	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			71.50680	77.541	23.94	0.1093	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,422.20680	2,211.340	23.94	0.8907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			54.57690	52.700	26.39	0.0730	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,105.27690	2,886.500	26.39	0.9270	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.40810	2.673	32.80	0.0042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,323.10810	7,106.473	32.80	0.9958	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	14.97	Call		123.44320	141.032	21.25	0.1949	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,644.14320	1,444.832	21.25	0.8051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		120.78910	137.816	21.35	0.1906	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,671.48910	1,471.616	21.35	0.8094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		97.99800	109.738	22.32	0.1535	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,948.69800	1,743.538	22.32	0.8465	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		150.75530	174.707	20.34	0.2379	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		1,401.45530	1,208.507	20.34	0.7621	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		145.25370	167.768	20.51	0.2292	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,445.95370	1,251.568	20.51	0.7708	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		135.86770	156.121	20.81	0.2144	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,526.56770	1,329.921	20.81	0.7856	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		194.77770	230.407	19.23	0.3054	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,115.47770	934.207	19.23	0.6946	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		190.15040	224.541	19.33	0.2985	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		1,140.85040	958.341	19.33	0.7015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		175.69080	206.228	19.67	0.2767	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,226.39080	1,040.028	19.67	0.7233	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		216.53090	258.506	18.82	0.3374	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		1,007.23090	832.306	18.82	0.6626	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		209.53300	249.438	18.94	0.3272	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		1,040.23300	863.238	18.94	0.6728	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		206.13760	245.038	19.01	0.3222	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		1,056.83760	878.838	19.01	0.6778	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		263.00650	318.259	18.09	0.4017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		823.70650	662.059	18.09	0.5983	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		239.31370	287.984	18.44	0.3697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		910.01370	741.784	18.44	0.6303	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		223.81980	267.943	18.69	0.3478	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		974.51980	801.743	18.69	0.6522	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		286.99630	348.760	17.77	0.4328	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		747.69630	592.560	17.77	0.5672	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		284.48600	345.575	17.81	0.4296	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		755.18600	599.375	17.81	0.5704	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		265.29750	321.177	18.06	0.4047	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		815.99750	654.977	18.06	0.5953	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		358.57290	439.092	16.98	0.5182	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		569.27290	432.892	16.98	0.4818	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		339.74520	415.439	17.17	0.4968	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		610.44520	469.239	17.17	0.5032	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		307.99680	375.377	17.52	0.4589	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		688.69680	539.177	17.52	0.5411	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		368.41030	451.921	16.91	0.5291	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		549.11030	415.721	16.91	0.4709	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		365.09990	447.522	16.93	0.5255	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		555.79990	421.322	16.93	0.4745	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			361.81920	443.162	16.95	0.5218	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			562.51920	426.962	16.95	0.4782	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			381.98410	469.886	16.82	0.5439	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			522.68410	393.686	16.82	0.4561	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			378.53970	465.339	16.84	0.5402	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			529.23970	399.139	16.84	0.4598	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			371.75570	456.355	16.89	0.5328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			542.45570	410.155	16.89	0.4672	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			437.99730	542.784	16.50	0.6001	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			428.69730	316.584	16.50	0.3999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			414.50900	512.560	16.63	0.5775	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			465.20900	346.360	16.63	0.4225	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			407.03560	502.805	16.67	0.5699	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			477.73560	356.605	16.67	0.4301	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			472.75120	585.336	16.32	0.6305	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			383.45120	279.136	16.32	0.3695	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			463.83300	574.455	16.36	0.6229	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			394.53300	288.255	16.36	0.3771	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			455.06910	563.734	16.41	0.6153	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			405.76910	297.534	16.41	0.3847	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			524.62540	648.146	16.08	0.6722	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			325.32540	231.946	16.08	0.3278	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			509.99640	630.518	16.15	0.6609	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			340.69640	244.318	16.15	0.3391	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			495.72870	613.265	16.21	0.6495	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			356.42870	257.065	16.21	0.3505	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			549.82900	678.361	15.97	0.6911	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			300.52900	212.161	15.97	0.3089	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			544.70400	672.235	15.99	0.6873	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			305.40400	216.035	15.99	0.3127	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			539.62300	666.151	16.02	0.6836	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			310.32300	219.952	16.02	0.3164	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			631.75940	775.269	15.65	0.7463	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			232.45940	159.070	15.65	0.2537	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			603.38070	741.925	15.76	0.7281	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			254.08070	175.725	15.76	0.2719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			565.45000	696.991	15.91	0.7023	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			286.15000	200.791	15.91	0.2977	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			749.53740	914.645	15.43	0.8087	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			160.23740	108.445	15.43	0.1913	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			723.42630	883.385	15.43	0.7968	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			174.12630	117.185	15.43	0.2032	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			661.22240	809.646	15.54	0.7640	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			211.92240	143.446	15.54	0.2360	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			812.21220	986.776	15.42	0.8339	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			132.91220	90.576	15.42	0.1661	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		790.03130	962.464	15.42	0.8258	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		140.73130	96.264	15.42	0.1742	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		756.17370	922.538	15.43	0.8116	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		156.87370	106.338	15.43	0.1884	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		943.71090	1,129.240	15.42	0.8759	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		94.41090	63.040	15.42	0.1241	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		865.19050	1,044.501	15.42	0.8521	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		115.89050	78.301	15.42	0.1479	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		819.67590	994.937	15.42	0.8366	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		130.37590	88.737	15.42	0.1634	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		976.00670	1,163.833	15.42	0.8846	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		86.70670	57.633	15.42	0.1154	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		967.88600	1,155.149	15.42	0.8825	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		88.58600	58.949	15.42	0.1175	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		959.79740	1,146.488	15.42	0.8803	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		90.49740	60.288	15.42	0.1197	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,304.34840	1,511.219	15.77	0.9438	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		35.04840	25.019	15.77	0.0562	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,286.23100	1,492.104	15.71	0.9419	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		36.93100	25.904	15.71	0.0581	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,025.34730	1,216.416	15.42	0.8970	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		76.04730	50.216	15.42	0.1030	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,377.57240	1,587.965	16.00	0.9507	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		28.27240	21.765	16.00	0.0493	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,331.66910	1,539.946	15.86	0.9465	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		32.36910	23.746	15.86	0.0535	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,322.54360	1,530.363	15.83	0.9456	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		33.24360	24.163	15.83	0.0544	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,521.09050	1,732.947	16.45	0.9617	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		21.79050	16.747	16.45	0.0383	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,473.06420	1,684.479	16.30	0.9583	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		23.76420	18.279	16.30	0.0417	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,434.77060	1,645.802	16.18	0.9554	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		25.47060	19.602	16.18	0.0446	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,714.70640	1,927.989	17.04	0.9727	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		15.40640	11.789	17.04	0.0273	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,666.10110	1,879.073	16.90	0.9703	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		16.80110	12.873	16.90	0.0297	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,569.28120	1,781.543	16.60	0.9648	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		19.98120	15.343	16.60	0.0352	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,057.70110	2,272.551	18.08	0.9850	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		8.40110	6.351	18.08	0.0150	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,861.17960	2,075.250	17.49	0.9789	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		11.87960	9.050	17.49	0.0211	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,851.38720	2,065.411	17.46	0.9785	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		12.08720	9.211	17.46	0.0215	0.00	0	580

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,503.15250	2,719.044	19.42	0.9932	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		3.85250	2.844	19.42	0.0068	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,453.50140	2,669.311	19.27	0.9926	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		4.20140	3.111	19.27	0.0074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,255.24150	2,470.650	18.68	0.9894	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		5.94150	4.449	18.68	0.0106	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,299.43550	4,516.278	24.39	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.13550	0.078	24.39	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,249.46280	4,466.294	24.39	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.16280	0.094	24.39	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,199.49510	4,416.313	24.39	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.19510	0.113	24.39	0.0003	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		264.89760	314.539	18.47	0.3775	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		942.09760	774.439	18.47	0.6225	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		47.86460	55.193	32.74	0.0608	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,445.06460	4,235.093	32.74	0.9392	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,676.84620	2,893.198	19.66	0.9931	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		4.04620	3.099	19.66	0.0069	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,339.89430	2,555.528	18.66	0.9880	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		7.09430	5.428	18.66	0.0120	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,330.01210	2,545.623	18.63	0.9878	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		7.21210	5.523	18.63	0.0122	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		820.01500	978.147	15.45	0.7740	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		222.31500	161.947	15.45	0.2260	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		305.55810	351.695	19.24	0.3528	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,224.35810	1,051.295	19.24	0.6472	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,795.51660	2,007.491	16.18	0.9523	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		34.31660	27.091	16.18	0.0477	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		841.84460	996.328	15.45	0.7606	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		250.64460	185.928	15.45	0.2394	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		762.75130	898.860	15.52	0.7219	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		311.55130	228.460	15.52	0.2781	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,030.31920	2,244.065	16.49	0.9592	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		30.81920	24.565	16.49	0.0408	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		215.89610	240.875	21.69	0.2338	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		2,016.39610	1,821.375	21.69	0.7662	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		500.52160	579.523	17.56	0.4988	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		814.32160	672.923	17.56	0.5012	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,878.15230	2,089.536	16.14	0.9415	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		47.65230	38.336	16.14	0.0585	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		317.19880	357.953	20.03	0.3231	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,526.69880	1,346.753	20.03	0.6769	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,285.82870	1,471.804	15.03	0.8529	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		149.42870	113.904	15.03	0.1471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		41.91230	34.594	16.43	0.0501	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		1,892.75600	1,705.568	21.05	0.7172	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,643.09060	2,861.462	17.37	0.9753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			19.49060	16.262	17.37	0.0247	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,162.77550	2,377.523	16.51	0.9529	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			39.17550	32.323	16.51	0.0471	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,115.51230	2,329.794	16.43	0.9499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,452.09750	1,277.602	19.65	0.6446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			188.22750	198.142	24.09	0.1719	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,014.62750	2,802.942	24.09	0.8281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			46.96560	53.387	30.53	0.0473	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,603.36560	6,388.187	30.53	0.9527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			296.35600	330.768	21.05	0.2828	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,102.47280	944.870	18.46	0.5660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			241.97760	266.774	22.24	0.2306	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,318.37760	2,121.574	22.24	0.7694	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			207.62320	226.284	23.22	0.1963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,684.02320	2,481.084	23.22	0.8037	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			375.69750	422.802	19.65	0.3554	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			710.84940	582.238	16.96	0.4436	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			350.58210	392.888	20.05	0.3323	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,576.98210	1,397.688	20.05	0.6677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			330.53700	369.296	20.40	0.3138	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,686.93700	1,504.096	20.40	0.6862	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			466.07280	530.070	18.46	0.4340	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			416.07180	321.155	15.60	0.3131	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			423.71290	479.847	18.97	0.3980	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,250.11290	1,084.647	18.97	0.6020	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			405.47330	458.228	19.22	0.3820	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,321.87330	1,153.028	19.22	0.6180	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			624.44940	717.438	16.96	0.5564	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			222.37090	173.685	15.17	0.2021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			565.83800	648.477	17.45	0.5135	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			832.23800	693.276	17.45	0.4865	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			490.55840	559.218	18.19	0.4542	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,026.95840	874.018	18.19	0.5458	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			829.67180	956.355	15.60	0.6869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			98.27890	81.457	15.36	0.1092	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			702.44460	808.767	16.39	0.6096	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			578.84460	463.567	16.39	0.3904	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			671.48120	772.515	16.61	0.5890	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			627.88120	507.315	16.61	0.4110	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,095.97090	1,268.885	15.17	0.7979	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			75.53170	62.528	15.70	0.0861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			994.58900	1,159.417	15.27	0.7640	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			270.98900	214.217	15.27	0.2360	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			859.14570	990.224	15.44	0.7032	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			385.54570	295.024	15.44	0.2968	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	12.26	Call			1,511.87890	1,716.657	15.36	0.8908	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			66.45790	54.985	15.86	0.0766	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,278.53340	1,463.681	15.00	0.8491	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			154.93340	118.481	15.00	0.1509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,138.27040	1,314.268	15.13	0.8109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			204.67040	159.068	15.13	0.1891	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,699.13170	1,907.728	15.70	0.9139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			54.67930	45.196	16.11	0.0641	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,690.09760	1,898.531	15.68	0.9129	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			76.49760	63.331	15.68	0.0871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,645.09280	1,852.687	15.60	0.9077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			81.49280	67.487	15.60	0.0923	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,790.05790	2,000.185	15.86	0.9234	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			63.11330	52.203	15.93	0.0731	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,744.46460	1,953.847	15.78	0.9187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			70.86460	58.647	15.78	0.0813	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,708.17680	1,916.935	15.72	0.9149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			74.57680	61.734	15.72	0.0851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,928.27930	2,140.396	16.11	0.9359	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,900.47220	2,112.217	16.06	0.9336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			56.87220	47.017	16.06	0.0664	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,826.71330	2,037.403	15.93	0.9269	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			403.34880	455.458	19.34	0.3773	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,354.94880	1,185.358	19.34	0.6227	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			797.80340	920.015	15.83	0.6657	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			459.40340	359.915	15.83	0.3343	0.00	0	17,991
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,970.82110	2,182.423	16.04	0.9323	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			60.92110	50.223	16.04	0.0677	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			331.38810	368.554	20.84	0.2995	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,871.48810	1,686.354	20.84	0.7005	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			337.15640	369.191	21.56	0.2782	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,218.45640	2,026.791	21.56	0.7218	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,050.52290	2,261.431	15.92	0.9268	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			71.82290	59.031	15.92	0.0732	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,137.95060	2,348.092	15.79	0.9222	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			83.05060	67.992	15.79	0.0778	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			344.21040	371.423	22.32	0.2594	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,619.31040	2,421.323	22.32	0.7406	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			133.86700	109.651	15.28	0.1167	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			451.99850	492.300	20.74	0.3321	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,022.49850	1,837.100	20.74	0.6679	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,813.36700	2,014.851	15.28	0.8833	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,061.12950	1,189.842	15.51	0.6954	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			484.32950	387.142	15.51	0.3046	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,070.62930	1,201.799	15.49	0.6996	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			473.82930	379.099	15.49	0.3004	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	09/06/2016	Foreign Exchange Option	13.30	Call		1,065.86380	1,195.806	15.50	0.6975	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		479.06380	383.106	15.50	0.3025	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,076.95910	1,206.580	15.47	0.6986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		480.25910	383.780	15.47	0.3014	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		558.92860	611.758	19.47	0.4008	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,592.22860	1,418.959	19.47	0.5992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,125.82640	1,267.658	15.35	0.7195	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		429.12640	344.858	15.35	0.2805	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,081.72200	1,212.579	15.46	0.7007	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		475.02200	379.778	15.46	0.2993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		316.29590	322.632	23.90	0.2158	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		3,349.59590	3,129.832	23.90	0.7842	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,072.21860	1,200.602	15.49	0.6965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		485.51860	387.802	15.49	0.3035	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		987.15120	1,098.216	15.87	0.6557	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		590.45120	475.416	15.87	0.3443	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		294.21360	308.196	28.70	0.1825	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		4,567.51360	4,355.396	28.70	0.8175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		365.25220	392.055	22.35	0.2633	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,698.55220	2,499.255	22.35	0.7367	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		318.51870	331.341	23.60	0.2224	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		3,231.81870	3,018.541	23.60	0.7776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,299.94250	1,458.555	14.99	0.7781	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		313.24250	245.755	14.99	0.2219	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,243.65220	1,397.124	15.10	0.7603	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		346.95220	274.324	15.10	0.2397	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		314.25010	319.672	24.41	0.2111	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		3,477.55010	3,256.872	24.41	0.7889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		1,867.64550	2,069.991	15.30	0.8870	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		130.94550	107.191	15.30	0.1130	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,227.90470	2,437.471	15.69	0.9183	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		93.90470	76.671	15.69	0.0817	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		355.02400	378.632	23.08	0.2453	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		3,041.02400	2,837.832	23.08	0.7547	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		386.03390	387.680	24.00	0.2339	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,508.73390	3,281.780	24.00	0.7661	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,310.34750	2,520.918	15.66	0.9150	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		103.04750	85.018	15.66	0.0850	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,608.38680	1,793.741	15.01	0.8149	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		263.08680	218.941	15.01	0.1851	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		588.83880	637.405	20.64	0.3699	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		2,063.53880	1,882.605	20.64	0.6301	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,394.64020	2,606.310	15.62	0.9126	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		111.44020	92.610	15.62	0.0874	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		426.64420	429.558	25.75	0.2326	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		4,043.44420	3,815.858	25.75	0.7674	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	06/09/2016	Foreign Exchange Option	13.70	Call			1,141.84800	1,254.327	16.37	0.6427	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			730.84800	612.127	16.37	0.3573	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			446.71990	445.993	25.72	0.2368	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,075.71990	3,843.793	25.72	0.7632	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			446.36440	445.138	25.93	0.2351	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,135.36440	3,902.938	25.93	0.7649	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,223.89230	1,354.535	15.98	0.6788	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			612.89230	512.335	15.98	0.3212	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,116.72140	1,225.332	16.58	0.6289	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			780.62140	657.932	16.58	0.3711	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			455.07920	458.454	24.17	0.2519	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,638.97920	3,411.054	24.17	0.7481	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,341.00730	1,486.375	15.66	0.7151	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			517.20730	430.875	15.66	0.2849	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,351.53440	1,498.001	15.63	0.7187	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			507.73440	422.501	15.63	0.2813	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,346.26220	1,492.174	15.64	0.7169	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			512.46220	426.674	15.64	0.2831	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,351.69590	1,497.204	15.64	0.7161	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			517.79590	431.303	15.64	0.2839	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			462.90570	470.818	25.48	0.2450	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,019.00570	3,794.918	25.48	0.7550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,362.23150	1,508.842	15.61	0.7197	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			508.33150	422.942	15.61	0.2803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,356.95000	1,503.012	15.63	0.7179	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			513.05000	427.112	15.63	0.2821	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,486.55640	2,698.307	15.56	0.9105	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			120.35640	100.207	15.56	0.0895	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			475.78510	472.842	27.11	0.2333	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,559.58510	4,324.742	27.11	0.7667	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			478.03540	510.726	28.38	0.2335	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,013.23540	4,816.026	28.38	0.7665	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,561.65850	2,770.626	15.48	0.9092	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			126.85850	105.926	15.48	0.0908	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,648.68190	2,853.471	15.33	0.9089	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			133.08190	110.371	15.33	0.0911	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			442.38640	479.414	28.17	0.2164	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,526.78640	5,336.314	28.17	0.7836	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,003.59020	2,186.861	15.39	0.8191	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			308.79020	265.761	15.39	0.1809	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,018.37510	2,202.167	15.39	0.8216	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			303.57510	261.067	15.39	0.1784	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,010.97500	2,194.507	15.39	0.8204	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			306.17500	263.407	15.39	0.1796	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			404.06690	439.120	27.58	0.2008	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,847.06690	5,656.120	27.58	0.7992	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,623.63710	1,765.633	15.80	0.7318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			546.63710	462.633	15.80	0.2682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,618.28530	1,759.800	15.82	0.7303	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			551.28530	466.800	15.82	0.2697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,612.94790	1,753.988	15.83	0.7287	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			555.94790	470.988	15.83	0.2713	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,706.77030	2,909.899	15.38	0.9070	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			139.77030	116.899	15.38	0.0930	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,116.25540	1,186.828	19.88	0.4871	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,893.55540	1,744.328	19.88	0.5129	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,113.69660	1,184.073	19.89	0.4861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,900.99660	1,751.573	19.89	0.5139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,118.82370	1,189.599	19.86	0.4881	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,886.12370	1,737.099	19.86	0.5119	0.00	0	0
Total \$ / R Option												0.00	0	1,764,982
Total \$ / R												691,782,550.20	50,646	2,557,314
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.66620		13.44930			0.0000	1,161,627.00	85	727
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.89520		13.67360			0.0000	138,952.00	10	216
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.12280		13.89670			0.0000	0.00	0	77
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.37590		14.14390			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,300,579.00	95	1,020
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,832.22680	1,405.457	16.75	0.0324	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			160,794.25310	182,050.339	16.72	0.9671	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,864.25310	1,430.339	16.72	0.0329	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			162,730.75110	184,001.002	16.78	0.9682	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1,800.75110	1,381.002	16.78	0.0318	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			161,762.22680	183,025.457	16.75	0.9676	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			140,374.72340	160,078.431	15.14	0.8741	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			12,014.72340	9,558.431	15.14	0.1259	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			139,574.00420	159,195.568	15.13	0.8727	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			12,214.00420	9,675.568	15.13	0.1273	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			138,775.63770	158,313.972	15.11	0.8713	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			12,415.63770	9,793.972	15.11	0.1287	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			101,302.10430	112,768.815	15.71	0.6688	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			55,632.10430	44,488.815	15.71	0.3312	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			100,864.85540	112,271.093	15.73	0.6666	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			56,194.85540	44,991.093	15.73	0.3334	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			100,430.11720	111,775.644	15.76	0.6644	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			56,760.11720	45,495.645	15.76	0.3356	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			77,997.33310	84,824.064	19.46	0.4503	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			164,607.33310	148,234.064	19.46	0.5497	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			78,453.92620	85,336.751	19.42	0.4527	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			163,063.92620	146,746.751	19.42	0.5473	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	19/09/2016	Foreign Exchange	Option			78,225.36380	85,079.519	19.44	0.4515	0.00	0	0
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option			163,835.36380	147,489.519	19.44	0.5485	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,300,579.00	95	1,020
£ / R		On	11/12/2015	Foreign Exchange	Future	21.16720		20.97140			0.0000	6,519,497.60	308	29,505
£ / R		On	14/03/2016	Foreign Exchange	Future	21.51390		21.31260			0.0000	4,302,780.00	200	1,772
£ / R		On	13/06/2016	Foreign Exchange	Future	21.86090		21.65320			0.0000	0.00	0	200
£ / R		On	08/09/2016	Foreign Exchange	Future	21.98880		21.98880			0.0000	0.00	0	0
£ / R		On	19/09/2016	Foreign Exchange	Future	22.24730		22.03240			0.0000	0.00	0	0
Total £ / R Future												10,822,277.60	508	31,477
£ / R		On	11/12/2015	Foreign Exchange	Option	17.87	Call	3,118.97080	3,313.555	18.43	0.9769	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	17.87	Put	17.57080	16.355	18.43	0.0231	0.00	0	830
£ / R		On	11/12/2015	Foreign Exchange	Option	18.16	Call	2,834.00620	3,028.218	17.67	0.9701	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	18.16	Put	22.60620	21.018	17.67	0.0299	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	18.49	Call	2,511.72820	2,705.318	16.81	0.9597	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	18.49	Put	30.32820	28.118	16.81	0.0403	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	19.40	Call	1,673.87240	1,849.174	15.39	0.8923	0.00	0	700
£ / R		On	11/12/2015	Foreign Exchange	Option	19.40	Put	102.47240	81.974	15.39	0.1077	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.23	Call	1,046.30680	1,186.232	15.58	0.7434	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.23	Put	304.90680	249.032	15.58	0.2566	0.00	0	20,000
£ / R		On	11/12/2015	Foreign Exchange	Option	18.50	Call	2,502.00370	2,695.569	16.79	0.9593	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	18.50	Put	30.60370	28.369	16.79	0.0407	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	18.51	Call	2,492.28100	2,685.824	16.76	0.9589	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	18.51	Put	30.88100	28.624	16.76	0.0411	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.77	Call	737.29700	849.400	16.02	0.6136	0.00	0	18,900
£ / R		On	11/12/2015	Foreign Exchange	Option	20.77	Put	535.89700	452.200	16.02	0.3864	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.00	Call	1,201.31650	1,354.139	15.46	0.7925	0.00	0	500
£ / R		On	11/12/2015	Foreign Exchange	Option	20.00	Put	229.91650	186.939	15.46	0.2075	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.12	Call	1,118.72690	1,263.975	15.49	0.7679	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.12	Put	267.32690	216.775	15.49	0.2321	0.00	0	12,000
£ / R		On	11/12/2015	Foreign Exchange	Option	21.50	Call	456.80130	525.369	16.94	0.4382	0.00	0	500
£ / R		On	11/12/2015	Foreign Exchange	Option	21.50	Put	985.40130	858.169	16.94	0.5618	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.33	Call	983.23980	1,118.182	15.66	0.7204	0.00	0	8,250
£ / R		On	11/12/2015	Foreign Exchange	Option	20.33	Put	341.83980	280.982	15.66	0.2796	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.75	Call	747.36740	860.524	16.00	0.6186	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.75	Put	525.96740	443.324	16.00	0.3814	0.00	0	6,000
£ / R		On	11/12/2015	Foreign Exchange	Option	21.82	Call	371.86490	427.497	17.49	0.3717	0.00	0	10,000
£ / R		On	11/12/2015	Foreign Exchange	Option	21.82	Put	1,220.46490	1,080.297	17.49	0.6283	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.81	Call	717.46360	827.470	16.05	0.6037	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	20.81	Put	556.06360	470.270	16.05	0.3963	0.00	0	4,500
£ / R		On	11/12/2015	Foreign Exchange	Option	21.20	Call	554.44440	636.965	16.41	0.5074	0.00	0	0
£ / R		On	11/12/2015	Foreign Exchange	Option	21.20	Put	783.04440	669.765	16.41	0.4926	0.00	0	3,000
£ / R		On	14/03/2016	Foreign Exchange	Option	19.21	Call	2,265.61510	2,451.625	15.01	0.8733	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	19.21	Put			163.01510	147.725	15.01	0.1267	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,282.29550	2,469.235	15.03	0.8751	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			159.69550	145.335	15.03	0.1249	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,273.94720	2,460.427	15.02	0.8742	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			161.34720	146.527	15.02	0.1258	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,735.32790	1,893.435	15.08	0.7122	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			592.12790	542.535	15.08	0.2878	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,747.89140	1,906.583	15.08	0.7148	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			584.69140	535.683	15.08	0.2852	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,741.60220	1,900.001	15.08	0.7135	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			588.40220	539.102	15.08	0.2865	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,842.52490	1,836.717	16.63	0.6199	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,725.93390	1,719.291	18.16	0.4928	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			725.32650	718.490	22.59	0.2685	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,586.52650	4,579.690	22.59	0.7315	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,053.72490	1,047.917	16.63	0.3801	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,451.19200	1,444.560	18.14	0.5092	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,712.39200	1,705.760	18.14	0.4908	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,447.95800	1,441.321	18.15	0.5082	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,719.15800	1,712.521	18.15	0.4918	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,444.73390	1,438.091	18.16	0.5072	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,155.25930	1,243.376	17.73	0.4594	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,132.85930	2,006.076	17.73	0.5406	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,160.46470	1,249.010	17.70	0.4612	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,118.06470	1,991.710	17.70	0.5388	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,157.86220	1,246.189	17.71	0.4603	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,125.46220	1,998.889	17.71	0.5397	0.00	0	0
Total £ / R Option												0.00	0	109,708
Total £ / R												10,822,277.60	508	141,185
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11358		0.11238			0.0000	0.00	0	8,183
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11578		0.11455			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11797		0.11671			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,289
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,244.44800	2,363.938	22.75	0.9870	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.24800	5.738	22.75	0.0130	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,298.94590	1,405.529	20.78	0.9115	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			60.74590	47.329	20.78	0.0885	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			599.09830	659.869	21.84	0.6416	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			360.89830	301.669	21.84	0.3584	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			449.31090	482.263	20.66	0.4291	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			994.31090	903.963	20.66	0.5709	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,536.79400	1,646.409	17.25	0.9009	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			81.79400	68.109	17.25	0.0991	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	0.11	Call			828.33480	898.760	18.07	0.6816	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			373.33480	320.460	18.07	0.3184	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			988.71230	905.000	19.76	0.5066	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			426.35120	449.088	22.05	0.3367	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,755.55120	1,651.588	22.05	0.6633	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,070.03890	1,147.917	17.43	0.7071	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			399.23890	350.417	17.43	0.2929	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			659.51230	702.500	19.76	0.4934	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,289
€ / R	On	21/09/2015	Foreign Exchange Future			15.10950		15.10080			0.0000	15,109,500.00	1,000	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.19280		15.19420			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.32600		15.32640			0.0000	114,868,370.00	7,495	78,621
€ / R	On	25/01/2016	Foreign Exchange Future			15.46350		15.46290			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.61400		15.61210			0.0000	7,807,000.00	500	28,382
€ / R	On	13/06/2016	Foreign Exchange Future			15.90590		15.90180			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.23750		16.23020			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.51000		16.51370			0.0000	0.00	0	0
Total € / R Future												137,784,870.00	8,995	107,253
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			760.89560	769.500	16.78	1.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			0.09560	0.000	16.78	0.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			750.91020	759.500	16.78	1.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			0.11020	0.000	16.78	0.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			258.66910	259.500	16.78	1.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			7.86910	0.000	16.78	0.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			770.88260	779.500	16.78	1.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			0.08260	0.000	16.78	0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			879.72550	879.296	15.03	0.8943	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			35.52550	36.496	15.03	0.1057	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			449.45350	447.541	15.65	0.6547	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			175.25350	174.741	15.65	0.3453	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			897.70940	897.214	15.05	0.8994	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			33.50940	34.414	15.05	0.1006	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			888.70500	888.242	15.04	0.8969	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			34.50500	35.442	15.04	0.1031	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			177.86560	170.936	19.34	0.2222	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,351.46560	1,344.936	19.34	0.7778	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			615.95570	612.693	15.97	0.6133	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			329.55570	326.693	15.97	0.3867	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			493.61060	488.262	16.34	0.5275	2,929,570.20	6,000	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			457.21060	452.262	16.34	0.4725	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			0.00000	316.138	17.50	0.3772	3,793,653.60	12,000	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			0.00000	770.138	17.50	0.6228	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	14.99	Call		643.13610	640.290	15.89	0.6306	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		306.73610	304.290	15.89	0.3694	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		637.62610	634.697	15.91	0.6272	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		311.22610	308.697	15.91	0.3728	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		632.15310	629.140	15.92	0.6237	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		315.75310	313.140	15.92	0.3763	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,468.49940	1,468.934	15.34	0.9174	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		42.09940	42.934	15.34	0.0826	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		0.00000	1,352.389	15.31	0.8963	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		0.00000	56.389	15.31	0.1037	1,353,324.00	24,000	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,287.00190	2,286.255	17.23	0.9784	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		10.60190	10.255	17.23	0.0216	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		0.00000	1,514.515	15.34	0.9247	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		0.00000	38.515	15.34	0.0753	924,360.00	24,000	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,121.56150	1,121.094	15.27	0.8411	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		95.16150	95.094	15.27	0.1589	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,376.95040	4,376.507	23.61	0.9990	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.55040	0.507	23.61	0.0010	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		864.25370	863.168	15.43	0.6700	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		321.35370	319.668	15.43	0.3300	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,054.39820	1,054.587	15.02	0.7516	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		211.49820	211.087	15.02	0.2484	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,047.24100	1,047.406	15.02	0.7492	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		214.34100	213.906	15.02	0.2508	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		905.06900	904.341	15.30	0.6898	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		292.16900	290.841	15.30	0.3102	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,061.58190	1,061.794	15.02	0.7541	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		208.68190	208.294	15.02	0.2459	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		40.76540	41.507	15.72	0.0551	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		934.64600	929.529	17.20	0.5474	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		538.33830	534.593	17.64	0.4148	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,076.23830	1,070.593	17.64	0.5852	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,595.66230	2,598.256	15.92	0.9537	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		33.56230	34.257	15.92	0.0463	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,452.86540	2,455.507	15.72	0.9449	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		366.74120	365.565	15.17	0.3228	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		969.88570	970.223	15.35	0.6552	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		407.78570	406.223	15.35	0.3448	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,852.64130	1,855.381	14.88	0.8879	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		90.54130	91.381	14.88	0.1121	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		596.74600	593.529	17.20	0.4526	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		111.49090	112.306	14.64	0.1344	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,249.80060	1,251.657	14.79	0.7602	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		237.70060	237.657	14.79	0.2398	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		499.05330	494.952	17.96	0.3884	0.00	0	34,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,186.95330	1,180.952	17.96	0.6116	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	14.96	Call		1,018.84120	1,019.565	15.17	0.6772	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	13.99	Put		106.50380	107.327	14.69	0.1292	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	14.00	Call		1,719.83150	1,722.553	14.68	0.8696	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	14.00	Put		107.73150	108.553	14.68	0.1304	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	15.37	Call		813.87390	812.749	15.99	0.5783	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	15.37	Put		571.77390	568.749	15.99	0.4217	0.00	0	25,000
€ / R	On	14/03/2016		Foreign Exchange Option	14.03	Call		1,693.59090	1,696.306	14.64	0.8656	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	14.01	Call		1,711.07140	1,713.791	14.67	0.8683	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	14.01	Put		108.97140	109.791	14.67	0.1317	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	14.90	Call		1,052.77010	1,053.745	15.05	0.6919	0.00	0	24,000
€ / R	On	14/03/2016		Foreign Exchange Option	14.90	Put		340.67010	339.745	15.05	0.3081	0.00	0	0
€ / R	On	14/03/2016		Foreign Exchange Option	13.99	Call		1,728.60380	1,731.327	14.69	0.8708	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.96	Call		885.93900	884.644	16.81	0.5192	0.00	0	6,000
€ / R	On	13/06/2016		Foreign Exchange Option	15.96	Put		944.13900	938.744	16.81	0.4808	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	14.20	Call		1,882.61800	1,885.241	14.45	0.8368	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	14.20	Put		180.81800	179.342	14.45	0.1632	0.00	0	6,000
€ / R	On	13/06/2016		Foreign Exchange Option	15.26	Put		535.33680	531.919	15.36	0.3513	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.24	Call		1,187.00110	1,187.745	15.32	0.6526	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.24	Put		525.20110	521.845	15.32	0.3474	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.25	Call		1,182.05720	1,182.768	15.34	0.6506	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.25	Put		530.25720	526.868	15.34	0.3494	0.00	0	0
€ / R	On	13/06/2016		Foreign Exchange Option	15.26	Call		1,177.13680	1,177.819	15.36	0.6487	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.95	Call		1,690.36140	1,692.839	14.63	0.7384	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.95	Put		410.16140	405.338	14.63	0.2616	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.96	Call		1,684.19350	1,686.641	14.64	0.7368	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.96	Put		413.99350	409.141	14.64	0.2632	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.94	Call		1,696.54980	1,699.061	14.62	0.7401	0.00	0	0
€ / R	On	19/09/2016		Foreign Exchange Option	14.94	Put		406.34980	401.561	14.62	0.2599	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.99	Put		1,623.31520	1,618.837	18.33	0.5150	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.00	Call		1,144.11630	1,135.917	18.35	0.4839	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.00	Put		1,630.41630	1,625.917	18.35	0.5161	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.01	Call		1,141.22820	1,133.015	18.37	0.4829	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	17.01	Put		1,637.52820	1,633.015	18.37	0.5171	0.00	0	0
€ / R	On	19/12/2016		Foreign Exchange Option	16.99	Call		1,147.01520	1,138.837	18.33	0.4850	0.00	0	0
Total € / R Option											9,000,907.80	66,000	362,540	
Total € / R											146,785,777.80	74,995	469,793	
AUS / R	On	11/12/2015		Foreign Exchange Future			9.71460	9.67610		0.0000	0.00	0	9,812	
AUS / R	On	14/03/2016		Foreign Exchange Future			9.83210	9.79230		0.0000	0.00	0	3,075	
AUS / R	On	13/06/2016		Foreign Exchange Future			9.95260	9.91140		0.0000	0.00	0	0	
AUS / R	On	19/09/2016		Foreign Exchange Future			10.09210	10.04790		0.0000	0.00	0	0	
Total AUS / R Future											0.00	0	12,887	
AUS / R	On	11/12/2015		Foreign Exchange Option	10.20	Put		630.00630	574.897	14.13	0.7578	0.00	0	0
AUS / R	On	11/12/2015		Foreign Exchange Option	7.35	Put		0.65400	0.123	18.35	0.0005	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,426.59530	2,464.683	18.65	0.9996	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.49530	0.083	18.65	0.0004	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,376.66930	2,414.701	18.50	0.9996	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.56930	0.101	18.50	0.0004	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,326.75400	2,364.723	18.35	0.9995	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			473.23710	482.085	11.97	0.7886	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			97.13710	67.485	11.97	0.2114	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			290.75010	281.974	12.12	0.5934	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			214.65010	167.374	12.12	0.4066	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			106.10630	89.497	14.13	0.2422	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			505.87600	541.888	12.90	0.6704	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			203.57600	199.788	12.90	0.3296	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			500.12900	535.889	12.91	0.6660	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			207.82900	203.789	12.91	0.3340	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			494.43550	529.941	12.93	0.6616	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			212.13550	207.840	12.93	0.3384	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			413.78200	431.534	14.58	0.4809	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			592.38200	568.934	14.58	0.5191	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			410.52760	428.104	14.60	0.4778	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			599.12760	575.504	14.60	0.5222	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			417.06620	434.995	14.55	0.4839	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			585.66620	562.395	14.55	0.5161	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			695.53760	666.845	15.00	0.5011	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			540.15630	555.948	14.95	0.5040	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			682.25630	653.848	14.95	0.4960	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			536.78230	552.431	14.98	0.5015	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			688.88230	660.331	14.98	0.4985	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			533.43760	548.945	15.00	0.4989	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												0.00	0	13,490
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.31030		10.26970			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.47980		10.43780			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			215.05310	225.455	15.71	0.4221	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			435.35310	405.155	15.71	0.5779	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			212.03830	222.211	15.74	0.4173	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			442.33830	411.911	15.74	0.5827	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			209.06840	219.015	15.78	0.4126	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			449.36840	418.715	15.78	0.5874	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			670.41810	658.014	16.16	0.5876	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			303.48670	333.600	16.10	0.4184	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			655.68670	643.800	16.10	0.5816	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			300.83840	330.693	16.13	0.4154	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
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			663.03840	650.893	16.13	0.5846	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			298.21810	327.814	16.16	0.4124	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.08940		14.04650			0.0000	0.00	0	7,345
CHF / R	On	14/03/2016	Foreign Exchange Future			14.38200		14.33630			0.0000	0.00	0	1,625
Total CHF / R Future												0.00	0	8,970
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			428.86310	405.752	17.02	0.4524	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			470.85030	490.439	17.03	0.5440	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			434.35030	411.039	17.03	0.4560	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			479.90920	499.898	17.00	0.5511	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			423.40920	400.498	17.00	0.4489	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			475.36310	495.152	17.02	0.5476	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			481.65150	483.572	18.47	0.3975	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,135.35150	1,091.572	18.47	0.6025	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			479.20220	481.031	18.49	0.3957	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,142.90220	1,099.031	18.49	0.6043	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			476.76890	478.510	18.52	0.3939	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,150.46890	1,106.510	18.52	0.6061	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,970
CNH / R	On	11/12/2015	Foreign Exchange Future			2.11670		2.08910			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.13370		2.10670			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,094.45030	1,301.679	16.24	0.7625	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			303.45030	234.679	16.24	0.2375	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,236.17350	1,456.306	16.34	0.7996	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			245.17350	189.306	16.34	0.2004	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,162.83190	1,377.457	16.27	0.7818	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			271.83190	210.457	16.27	0.2182	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,498.58090	1,324.581	17.06	0.5641	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			636.56090	728.746	17.16	0.4215	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,569.56090	1,391.746	17.16	0.5785	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			610.07040	697.276	17.25	0.4073	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,643.07040	1,460.276	17.25	0.5927	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			665.58090	761.581	17.06	0.4359	0.00	0	0
Total CNH / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.05570		2.05640			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.09540		2.09570			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,140.75000	1,144.069	20.30	0.6508	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			476.75000	487.069	20.30	0.3492	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,083.44590	1,086.262	20.38	0.6309	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			519.44590	529.262	20.38	0.3691	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,028.30660	1,030.570	20.45	0.6109	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			564.30660	573.570	20.45	0.3891	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			792.26920	3,343.438	62.04	0.5616	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,335.26920	3,889.438	62.04	0.4384	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			761.35840	3,304.467	62.04	0.5573	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,404.35840	3,950.467	62.04	0.4427	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			824.55660	3,382.825	62.04	0.5658	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,267.55660	3,828.825	62.04	0.4342	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			0.12740		0.12560			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12620		0.12550			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12720		0.12540			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			0.06580		0.06470			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06250		0.06160			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05980		0.05840			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	23/09/2015	Foreign Exchange Future			8.50860		8.50940			0.0000	68,068,800.00	8,000	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.57880		8.57960			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.66890		8.66920			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			8.76250		8.76220			0.0000	0.00	0	0
Total NZ\$ / R Future												68,068,800.00	8,000	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			25.70020	12.581	20.69	0.1794	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			146.30020	133.981	20.69	0.8206	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Call			80.22920	60.797	17.96	0.6025	0.00	0	8,000

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	23/09/2015	Foreign Exchange Option	8.48	Put			50.82920	32.197	17.96	0.3975	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Call			32.60860	17.352	19.96	0.2370	0.00	0	8,000
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Put			123.20860	108.752	19.96	0.7630	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			61.55410	58.040	13.74	0.1945	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			571.95410	569.240	13.74	0.8055	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			60.26530	56.775	13.79	0.1906	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			580.66530	577.975	13.79	0.8094	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			59.00660	55.540	13.83	0.1869	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			589.40660	586.740	13.83	0.8131	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			183.35770	180.910	15.04	0.3242	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			654.15770	652.010	15.04	0.6758	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			181.29640	178.827	15.08	0.3209	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			662.09640	659.926	15.08	0.6791	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			179.26100	176.772	15.11	0.3176	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			670.06100	667.872	15.11	0.6824	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			336.19210	335.555	14.83	0.4377	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			583.99210	583.055	14.83	0.5623	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			342.20400	341.636	14.77	0.4442	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			570.00400	569.136	14.77	0.5558	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			339.18230	338.580	14.80	0.4410	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			576.98230	576.080	14.80	0.5590	0.00	0	0
Total NZ\$ / R Option												0.00	0	24,000
Total NZ\$ / R												68,068,800.00	8,000	24,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12150		1.13960			0.0000	0.00	0	2,804
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12370		1.14180			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12630		1.14430			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,804
Total QUANTO € / \$												0.00	0	2,804
RAIN	On	11/12/2015	Foreign Exchange Future			24,033.92000		23,842.71000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.66150		9.61440			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			919.37530	1,048.785	49.33	0.6033	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			644.97530	727.285	49.33	0.3967	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			894.56860	1,023.959	48.21	0.6017	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			630.16860	712.459	48.21	0.3983	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			869.73610	999.111	47.08	0.6002	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			615.33610	697.611	47.08	0.3998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.44490		4.39480			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.39800		4.34840			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			87.27910	106.847	15.27	0.4584	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			182.47910	151.947	15.27	0.5416	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			83.94300	102.882	15.30	0.4463	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			189.14300	157.982	15.30	0.5537	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			80.71500	99.036	15.33	0.4344	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			195.91500	164.136	15.33	0.5656	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			137.20250	168.833	17.25	0.4548	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			278.80250	260.833	17.25	0.5452	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			133.91660	165.083	17.28	0.4476	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			285.51660	267.083	17.28	0.5524	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			130.69930	161.403	17.30	0.4404	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			292.29930	273.403	17.30	0.5596	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			1.31630		1.29900			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.28910		1.27180			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,688
Total ZMW / R												0.00	0	7,688
Total Futures												909,759,076.80	68,244	1,028,058
Total Options												9,000,907.80	66,000	2,261,833
Grand Total:												918,759,984.60	134,244	3,289,891