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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2015

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			13.72090		13.72520			0.0000	98,790,480.00	7,200	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.78350		13.72520			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.77900		13.72750			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.78290		13.73200			0.0000	0.00	0	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.78690		13.73660			0.0000	0.00	0	11,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.79520		13.74620			0.0000	0.00	0	0
\$ / R On 07/10/2015 Foreign Exchange Future			13.79760		13.77100			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.80230		13.75330			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.81180		13.76290			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.81410		13.76530			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.82830		13.77970			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.83310		13.78450			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.84730		13.79880			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.86630		13.81780			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.87820		13.82970			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.89480		13.84630			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.89720		13.84870			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.90200		13.85350			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.91150		13.86300			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.91380		13.86530			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.94540		13.89690			0.0000	0.00	0	276

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 Future			13.95280		13.90420			0.0000	579,934,179.20	41,564	697,419
\$ / R	On	21/12/2015	Foreign Exchange Future			13.97730		13.92850			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.03420		13.98540			0.0000	14,034,200.00	1,000	2,150
\$ / R	On	27/01/2016	Foreign Exchange Future			14.06890		14.02030			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.10860		14.06020			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.12590		14.07760			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.14080		14.09260			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.17800		14.13000			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.18540		14.13750			0.0000	123,696,688.00	8,720	62,012
\$ / R	On	16/03/2016	Foreign Exchange Future			14.19040		14.14250			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.20780		14.16710			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.22260		14.17490			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.29440		14.24700			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.37390		14.32680			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.39960		14.35250			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.40730		14.36030			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.41750		14.37050			0.0000	72,058,665.00	4,998	27,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.45600		14.40930			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.53230		14.48630			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.57170		14.52620			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.61120		14.56610			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.64010		14.59530			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.64540		14.60060			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.66380		14.61920			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.67430		14.62990			0.0000	14,674,300.00	1,000	2,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.69800		14.65310			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.76380		14.71840			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.84130		14.79540			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.87890		14.83270			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.89070		14.84440			0.0000	44,672.10	3	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.08800		15.04030			0.0000	0.00	0	0
Total \$ / R Future												903,233,184.30	64,485	811,031
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			11.57450	0.000	21.37	0.0000	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			216.37450	209.100	21.37	1.0000	0.00	0	0
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			636.74930	694.058	27.91	0.9939	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			1.54930	0.558	27.91	0.0061	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,927.50000	2,979.000	43.70	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	43.70	0.0000	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,577.50000	2,629.010	47.07	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.00000	0.010	47.07	0.0001	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,327.50000	2,379.011	42.79	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,072.52530	3,021.019	45.44	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.00000	0.011	42.79	0.0001	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			467.54350	515.642	19.66	0.9503	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			10.04350	6.642	19.66	0.0497	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	28/09/2015	Foreign Exchange Option	14.00	Call			35.26650	36.973	17.78	0.2254	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			307.76650	257.973	17.78	0.7746	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.02530	0.019	45.44	0.0001	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			932.96500	983.399	20.32	0.9959	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			0.96500	0.499	20.32	0.0041	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call			217.41280	249.144	17.28	0.7260	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put			75.41280	56.244	17.28	0.2740	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call			184.74600	213.669	17.15	0.6739	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put			92.74600	70.769	17.15	0.3261	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			320.26640	356.562	17.20	0.8091	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			53.66640	39.662	17.20	0.1909	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			494.67930	539.623	17.38	0.9253	0.00	0	3,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			18.07930	12.723	17.38	0.0747	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			383.13030	423.329	17.27	0.8623	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			36.53030	26.429	17.27	0.1377	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			520.56790	563.054	16.15	0.9096	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			24.36790	17.854	16.15	0.0904	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			288.62640	317.952	16.28	0.7254	0.00	0	3,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			92.42640	72.752	16.28	0.2746	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			0.00000	191.337	16.45	0.5312	1,148,023.20	6,000	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			0.00000	163.737	16.45	0.4688	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			118.66750	126.703	17.52	0.3706	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			345.36750	304.403	17.52	0.6294	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			892.88590	938.838	16.43	0.9667	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			9.98590	7.038	16.43	0.0333	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			175.14610	187.106	16.83	0.4540	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			299.84610	263.006	16.83	0.5460	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			538.61380	573.154	15.30	0.8261	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			68.91380	54.854	15.30	0.1739	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			479.92800	511.488	15.48	0.7841	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			90.22800	73.188	15.48	0.2159	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			328.58000	350.621	16.01	0.6381	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			178.88000	152.321	16.01	0.3619	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			443.66480	472.438	15.73	0.7385	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			119.16480	99.338	15.73	0.2615	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			2.36060	2.366	26.17	0.0066	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,183.56060	3,135.066	26.17	0.9934	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,998.88730	3,047.359	23.17	0.9998	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.08730	0.059	23.17	0.0002	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,649.00740	2,697.434	21.61	0.9995	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.20740	0.134	21.61	0.0005	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			413.63010	437.735	15.96	0.6733	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			174.83010	150.435	15.96	0.3267	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,115.92910	1,160.117	15.12	0.9543	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			18.12910	13.817	15.12	0.0457	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			861.94480	902.241	15.14	0.8975	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	05/11/2015	Foreign Exchange Option	13.00	Put			44.14480	35.941	15.14	0.1025	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			350.04040	368.733	16.66	0.5445	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			330.34040	300.533	16.66	0.4555	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			203.76450	212.720	18.15	0.3562	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			624.06450	584.520	18.15	0.6438	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			880.44730	920.504	15.15	0.8882	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			50.74730	42.304	15.15	0.1118	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			764.28020	800.665	15.16	0.8466	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			74.58020	62.465	15.16	0.1534	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			783.62480	820.699	15.25	0.8316	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			87.32480	75.899	15.25	0.1684	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			772.88370	808.930	15.29	0.8231	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			94.18370	81.730	15.29	0.1769	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			804.64760	841.821	15.35	0.8294	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			91.14760	79.821	15.35	0.1706	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			341.36300	356.743	17.21	0.4825	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			468.36300	435.243	17.21	0.5175	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			476.36120	499.338	16.41	0.6110	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			293.36120	267.838	16.41	0.3890	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,065.44900	1,106.377	15.27	0.9007	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			50.14900	42.577	15.27	0.0993	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,716.82980	2,765.113	20.14	0.9964	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.52980	1.313	20.14	0.0036	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			400.97360	420.057	16.84	0.5401	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			385.67360	356.257	16.84	0.4599	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			28.10050	25.922	29.88	0.0390	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,612.80050	3,562.122	29.88	0.9610	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,066.07940	3,114.430	21.19	0.9983	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.77940	0.630	21.19	0.0017	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			497.34150	520.626	16.38	0.6238	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			282.04150	256.826	16.38	0.3762	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			456.73410	478.285	16.56	0.5900	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			321.43410	294.485	16.56	0.4100	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,263.17090	1,306.727	15.23	0.9408	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			27.87090	22.927	15.23	0.0592	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			743.46060	775.934	15.46	0.7862	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			128.16060	112.134	15.46	0.2138	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			688.45770	719.078	15.64	0.7556	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			153.15770	135.278	15.64	0.2444	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			623.74790	652.038	15.87	0.7156	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			188.44790	168.238	15.87	0.2844	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			996.39500	1,036.198	15.29	0.8823	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			61.09500	52.398	15.29	0.1177	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			912.60420	950.881	15.31	0.8563	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			77.30420	67.081	15.31	0.1437	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			750.53620	783.239	15.43	0.7899	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			125.23620	109.439	15.43	0.2101	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,577.80520	1,624.234	16.04	0.9561	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			20.90520	18.834	16.04	0.0439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			697.64090	663.385	18.41	0.5901	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			412.90980	431.900	17.55	0.4998	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			508.70980	479.100	17.55	0.5002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			554.09580	579.948	16.77	0.6149	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			329.89580	307.148	16.77	0.3851	1,100,511.28	3,583	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			370.94910	387.839	17.92	0.4597	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			586.74910	555.039	17.92	0.5403	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			482.22290	505.296	17.12	0.5599	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			408.02290	382.496	17.12	0.4401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			574.73520	601.351	16.67	0.6297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			310.53520	288.550	16.67	0.3703	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			443.55580	464.616	17.33	0.5277	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			459.35580	431.816	17.33	0.4723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			564.33650	590.569	16.72	0.6223	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			320.13650	297.769	16.72	0.3777	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			596.01000	623.393	16.58	0.6445	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			291.81000	270.593	16.58	0.3555	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			534.08440	559.184	16.86	0.6001	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			349.88440	326.384	16.86	0.3999	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			579.99530	606.800	16.65	0.6334	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			305.79530	284.000	16.65	0.3666	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			652.01990	681.342	16.35	0.6815	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			247.81990	228.542	16.35	0.3185	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			569.51730	595.939	16.70	0.6260	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			315.31730	293.139	16.70	0.3740	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			601.43000	629.004	16.56	0.6482	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			287.23000	266.204	16.56	0.3518	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			724.62250	756.294	16.07	0.7251	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			200.42250	183.493	16.07	0.2749	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			585.29270	612.290	16.63	0.6371	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			301.09270	279.490	16.63	0.3629	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			687.58150	718.078	16.21	0.7034	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			223.38150	205.278	16.21	0.2966	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			789.64770	823.264	15.84	0.7604	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			165.44770	150.464	15.84	0.2396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			640.49350	669.427	16.40	0.6741	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			256.29350	236.627	16.40	0.3259	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			737.29880	769.361	16.02	0.7323	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			193.09880	176.561	16.02	0.2677	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			837.59590	874.019	15.75	0.7832	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			143.39590	131.220	15.75	0.2168	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			712.11090	743.392	16.12	0.7179	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			207.91090	190.592	16.12	0.2821	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			809.95270	844.146	15.77	0.7707	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			155.75270	141.346	15.77	0.2293	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			920.58020	958.904	15.71	0.8158	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			116.38020	106.104	15.71	0.1842	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			769.70820	802.745	15.91	0.7500	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			175.50820	159.945	15.91	0.2500	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			844.60870	881.575	15.75	0.7863	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			140.40870	128.775	15.75	0.2137	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,081.81720	1,122.585	15.63	0.8676	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			77.61720	69.785	15.63	0.1324	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			830.62550	866.497	15.75	0.7801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			146.42550	133.697	15.75	0.2199	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			959.77530	998.741	15.69	0.8297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			105.57530	95.941	15.69	0.1703	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,166.58490	1,208.446	15.59	0.8897	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			62.38490	55.646	15.59	0.1103	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			867.03970	904.436	15.74	0.7954	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			132.83970	121.636	15.74	0.2046	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,115.41600	1,156.632	15.62	0.8767	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			71.21600	63.832	15.62	0.1233	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,253.78110	1,296.644	15.56	0.9092	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			49.58110	43.844	15.56	0.0908	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			999.73270	1,039.319	15.67	0.8429	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			95.53270	86.519	15.67	0.1571	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,192.50130	1,234.672	15.58	0.8958	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			58.30130	51.872	15.58	0.1042	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,370.33920	1,414.363	15.51	0.9309	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			36.13920	31.563	15.51	0.0691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,123.88120	1,165.206	15.61	0.8790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			69.68120	62.406	15.61	0.1210	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,343.14640	1,386.916	15.52	0.9263	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			38.94640	34.116	15.52	0.0737	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,722.41460	1,769.400	16.57	0.9625	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			18.21460	16.600	16.57	0.0375	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,201.18620	1,243.460	15.58	0.8978	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			56.98620	50.660	15.58	0.1022	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,379.44070	1,423.546	15.50	0.9324	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			35.24070	30.746	15.50	0.0676	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,770.93570	1,818.056	16.72	0.9654	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			16.73570	15.256	16.72	0.0346	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,361.25690	1,405.196	15.51	0.9294	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			37.05690	32.396	15.51	0.0706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,741.80800	1,788.848	16.63	0.9637	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			17.60800	16.048	16.63	0.0363	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,917.17720	1,964.641	17.18	0.9730	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			12.97720	11.841	17.18	0.0270	0.00	0	121,600

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	12.50	Call			1,434.42740	1,480.318	15.65	0.9390	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			30.22740	27.518	15.65	0.0610	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,819.57600	1,866.821	16.88	0.9681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			15.37600	14.021	16.88	0.0319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,113.43800	2,161.242	17.79	0.9806	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			9.23800	8.442	17.79	0.0194	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,761.22140	1,808.316	16.69	0.9648	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			17.02140	15.516	16.69	0.0352	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,966.12130	2,013.681	17.33	0.9751	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			11.92130	10.882	17.33	0.0249	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,310.77000	2,358.815	18.41	0.9861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			6.57000	6.015	18.41	0.0139	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,878.08850	1,925.469	17.06	0.9711	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			13.88850	12.669	17.06	0.0289	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,162.68410	2,210.557	17.95	0.9821	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			8.48410	7.757	17.95	0.0179	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,906.59680	2,955.032	20.32	0.9948	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			2.39680	2.232	20.32	0.0052	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,015.15030	2,062.799	17.49	0.9771	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			10.95030	9.999	17.49	0.0229	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,508.86800	2,557.083	19.02	0.9900	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			4.66800	4.283	19.02	0.0100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,707.51260	2,755.846	19.63	0.9929	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			3.31260	3.046	19.63	0.0071	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,300.88320	2,348.918	18.38	0.9858	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			6.68320	6.118	18.38	0.0142	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,956.42210	3,004.870	20.49	0.9952	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.22210	2.070	20.49	0.0048	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,754.24090	4,802.839	24.73	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.04090	0.039	24.73	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,704.24980	4,752.847	24.73	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.04980	0.047	24.73	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,654.26050	4,702.857	24.73	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.06050	0.057	24.73	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			97.49020	99.613	23.24	0.1366	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,993.29020	1,946.813	23.24	0.8634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			180.08850	186.421	20.59	0.2462	159,762.63	857	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,245.88850	1,203.621	20.59	0.7538	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			3.82020	3.951	33.03	0.0060	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,869.62020	6,821.151	33.03	0.9940	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			139.88050	143.956	21.67	0.1938	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,535.68050	1,491.156	21.67	0.8062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			224.06120	232.890	19.71	0.3005	116,444.75	500	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,019.86120	980.089	19.71	0.6995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			62.68840	63.294	25.43	0.0872	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,658.48840	2,610.494	25.43	0.9128	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	14.84	Call			199.81580	207.266	20.17	0.2709	177,419.70	856	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,135.61580	1,094.466	20.17	0.7291	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			297.32410	310.369	18.69	0.3839	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			763.12410	727.569	18.69	0.6161	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			175.88150	181.973	20.69	0.2408	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,271.68150	1,229.173	20.69	0.7592	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			265.45770	276.788	19.09	0.3487	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			861.25770	823.988	19.09	0.6513	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			333.42950	348.383	18.29	0.4219	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			669.22950	635.583	18.29	0.5781	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			215.01680	223.330	19.88	0.2896	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,060.81680	1,020.531	19.88	0.7104	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			316.20750	330.256	18.47	0.4040	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			712.00750	677.456	18.47	0.5960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			409.23380	428.042	17.58	0.4964	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			515.03380	485.242	17.58	0.5036	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			289.61270	302.243	18.78	0.3755	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			785.41270	749.443	18.78	0.6245	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			345.46880	361.049	18.17	0.4343	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			641.26880	608.249	18.17	0.5657	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			447.54330	468.988	17.30	0.5313	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			453.34330	426.188	17.30	0.4687	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			321.84090	336.185	18.41	0.4099	0.00	0	12,000
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			399.12330	417.559	18.02	0.4628	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			620.62330	590.259	18.02	0.5372	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			61.70300	60.271	31.55	0.0669	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,003.20300	3,952.970	31.55	0.9331	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,130.95290	3,179.689	20.75	0.9949	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			2.45290	2.389	20.75	0.0051	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,792.61570	2,841.264	19.66	0.9915	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			4.11570	3.964	19.66	0.0085	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,782.68370	2,831.324	19.62	0.9914	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			4.18370	4.024	19.62	0.0086	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,171.05900	1,212.584	15.68	0.8381	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			115.65900	108.384	15.68	0.1619	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			426.74970	445.431	18.83	0.4188	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			886.44970	856.531	18.83	0.5812	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,239.04740	2,285.922	16.47	0.9690	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			18.74740	17.022	16.47	0.0310	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,185.79800	1,226.803	15.63	0.8242	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			135.49800	127.903	15.63	0.1758	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,079.56780	1,119.598	15.73	0.7910	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			169.26780	160.698	15.73	0.2090	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,477.69490	2,523.767	16.64	0.9737	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			17.49490	15.167	16.64	0.0263	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			285.43430	295.844	21.18	0.2753	0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,625.23430	1,587.244	21.18	0.7247	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		691.03590	720.200	17.27	0.5721	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		543.43590	524.300	17.27	0.4279	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		2,320.97520	2,366.137	16.36	0.9600	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		28.37520	25.337	16.36	0.0400	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		422.89950	439.896	19.59	0.3767	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,170.29950	1,139.096	19.59	0.6233	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,688.10220	1,732.860	15.53	0.8886	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		88.10220	84.860	15.53	0.1114	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,272.06550	2,232.083	22.64	0.7746	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		3,100.07560	3,146.593	17.67	0.9827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		12.57560	11.193	17.67	0.0173	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		2,611.33260	2,656.164	16.57	0.9684	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		23.83260	20.764	16.57	0.0316	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		1,322.94630	1,291.848	19.95	0.6377	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		2,563.12920	2,607.864	16.52	0.9661	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		25.62920	22.464	16.52	0.0339	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		66.00760	66.261	30.50	0.0564	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,158.50760	6,110.861	30.50	0.9436	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		259.56550	267.483	22.64	0.2254	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		989.68540	963.754	18.84	0.5604	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		225.50650	231.561	23.45	0.1961	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		2,588.00650	2,546.161	23.45	0.8039	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		0.00000	210.103	24.03	0.1783	7,353,622.50	35,000	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		0.00000	2,774.703	24.03	0.8217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		430.44630	447.248	19.95	0.3623	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		730.04380	709.244	17.88	0.4811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		383.88130	398.182	20.55	0.3264	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		1,516.38130	1,482.782	20.55	0.6736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		308.52950	319.054	21.72	0.2660	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		1,921.02950	1,883.654	21.72	0.7340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		537.18540	559.154	18.84	0.4396	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		398.18240	383.925	16.31	0.3402	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		494.80540	514.793	19.25	0.4097	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,107.30540	1,079.393	19.25	0.5903	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		458.89400	477.164	19.63	0.3835	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1,221.39400	1,191.764	19.63	0.6165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		657.54380	684.644	17.88	0.5189	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		229.70670	221.259	15.62	0.2348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		622.93110	648.630	18.13	0.4970	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		795.43110	773.230	18.13	0.5030	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		563.05150	586.188	18.62	0.4574	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		925.55150	900.788	18.62	0.5426	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		905.68240	939.325	16.31	0.6598	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		127.76130	120.971	15.18	0.1502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		842.08330	874.168	16.66	0.6266	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	14/03/2016	Foreign Exchange Option	13.76	Put			464.58330	448.768	16.66	0.3734	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			762.00700	791.975	17.15	0.5819	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			564.50700	546.575	17.15	0.4181	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,167.20670	1,206.659	15.62	0.7652	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			63.62040	59.487	15.78	0.0812	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,126.06720	1,165.289	15.69	0.7513	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			248.56720	239.889	15.69	0.2487	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			947.35090	981.953	16.09	0.6805	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			359.85090	346.553	16.09	0.3195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,465.26130	1,506.371	15.18	0.8498	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			48.11480	44.204	16.02	0.0624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,348.79040	1,389.253	15.35	0.8200	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			161.29040	153.853	15.35	0.1800	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			0.00000	1,277.745	15.51	0.7878	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			0.00000	192.345	15.51	0.2122	6,732,071.50	35,000	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,941.12040	1,984.887	15.78	0.9188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			41.98570	38.215	16.13	0.0548	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,679.66350	1,723.323	15.46	0.8857	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			92.16350	87.923	15.46	0.1143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,513.88390	1,557.614	15.25	0.8591	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			116.38390	112.214	15.25	0.1409	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,135.61480	2,179.604	16.02	0.9376	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			34.08840	30.560	16.30	0.0448	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,126.26870	2,170.246	16.01	0.9368	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			48.76870	44.846	16.01	0.0632	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,079.66070	2,123.576	15.95	0.9326	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			52.16070	48.176	15.95	0.0674	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,229.48570	2,273.615	16.13	0.9452	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			39.73460	36.025	16.17	0.0520	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,182.45770	2,226.514	16.07	0.9415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			44.95770	41.114	16.07	0.0585	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,144.96730	2,188.971	16.03	0.9384	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			47.46730	43.571	16.03	0.0616	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,371.58840	2,415.960	16.30	0.9552	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,343.05210	2,387.373	16.26	0.9533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			35.55210	31.973	16.26	0.0467	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,267.23460	2,311.425	16.17	0.9480	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,079.54610	1,118.454	15.79	0.7324	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			277.04610	268.054	15.79	0.2676	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			532.58660	554.145	18.95	0.4337	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,020.08660	993.745	18.95	0.5663	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			916.45880	946.427	16.36	0.6524	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			419.35880	408.627	16.36	0.3476	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			469.54840	485.029	19.72	0.3800	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,272.44840	1,247.229	19.72	0.6200	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,413.31880	2,457.112	16.20	0.9519	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			38.41880	34.512	16.20	0.0481	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			425.00040	440.133	20.36	0.3430	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,500.10040	1,467.533	20.36	0.6570	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			422.36820	433.565	21.07	0.3150	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,835.36820	1,799.165	21.07	0.6850	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,492.92110	2,535.155	15.98	0.9475	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			45.92110	40.755	15.98	0.0525	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,580.08640	2,621.034	15.77	0.9436	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			53.28640	47.134	15.77	0.0564	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			419.91610	427.267	21.77	0.2898	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,223.11610	2,183.367	21.77	0.7102	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			88.62660	81.788	15.45	0.0896	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			559.05920	571.598	20.27	0.3711	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,656.55920	1,621.999	20.27	0.6289	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,241.12660	2,281.388	15.45	0.9104	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,366.99500	1,402.773	15.58	0.7480	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			316.69500	305.473	15.58	0.2520	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,379.86010	1,415.694	15.55	0.7520	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			309.56010	298.394	15.55	0.2480	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,373.41540	1,409.223	15.56	0.7500	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			313.11540	301.923	15.56	0.2500	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,450.37610	1,486.466	15.38	0.7703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			279.87610	268.966	15.38	0.2297	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,391.31090	1,427.143	15.53	0.7526	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			310.81090	299.643	15.53	0.2474	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,384.86970	1,420.673	15.54	0.7506	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			314.36970	303.173	15.54	0.2494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,378.44860	1,414.231	15.56	0.7487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			317.94860	306.731	15.56	0.2513	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,261.08310	1,296.433	15.86	0.7106	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			390.58310	378.933	15.86	0.2894	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			0.00000	1,278.641	15.90	0.7045	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			0.00000	391.141	15.90	0.2955	14,171,023.94	36,230	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			698.67900	717.114	19.13	0.4470	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,258.17900	1,229.614	19.13	0.5530	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			442.00610	448.047	21.80	0.2926	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,301.50610	2,260.547	21.80	0.7074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			0.00000	406.047	22.38	0.2666	29,422,165.62	72,460	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			0.00000	2,518.547	22.38	0.7334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			369.71490	372.041	22.93	0.2451	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,809.21490	2,764.541	22.93	0.7549	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			357.15050	358.818	23.16	0.2367	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,916.65050	2,871.318	23.16	0.7633	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			344.33700	345.325	23.41	0.2279	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,033.83700	2,987.825	23.41	0.7721	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,653.90460	1,693.742	15.01	0.8235	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			193.40460	186.242	15.01	0.1765	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,588.60430	1,625.371	15.07	0.8083	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			218.10430	207.872	15.07	0.1917	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			313.12900	302.275	26.95	0.1854	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,112.62900	4,054.775	26.95	0.8146	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,297.13690	2,337.121	15.44	0.9134	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			86.63690	79.621	15.44	0.0866	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,669.55020	2,708.754	15.55	0.9408	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			60.25020	52.754	15.55	0.0592	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			422.15950	425.482	22.44	0.2700	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,632.85950	2,589.482	22.44	0.7300	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			424.45130	426.665	23.28	0.2539	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,068.15130	3,024.365	23.28	0.7461	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,752.25660	2,789.446	15.36	0.9390	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			65.95660	57.146	15.36	0.0610	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,008.56360	2,045.000	15.18	0.8495	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			182.36360	173.300	15.18	0.1505	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			713.36230	729.041	20.25	0.4068	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,707.16230	1,677.341	20.25	0.5932	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			443.98880	440.932	24.45	0.2427	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,577.88880	3,529.732	24.45	0.7573	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,837.61580	2,872.448	15.19	0.9376	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			71.51580	61.248	15.19	0.0624	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			459.28000	452.495	24.55	0.2438	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,663.98000	3,612.395	24.55	0.7562	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,519.50170	1,553.573	15.82	0.7262	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			424.20170	413.473	15.82	0.2738	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,408.37620	1,442.750	16.22	0.6907	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			513.07620	502.650	16.22	0.3093	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			460.82170	454.458	24.36	0.2460	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,605.52170	3,554.358	24.36	0.7540	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			493.00570	496.453	23.38	0.2703	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,192.40570	3,151.053	23.38	0.7297	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,372.12530	1,406.805	16.38	0.6771	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			551.52530	541.405	16.38	0.3229	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,659.99120	1,693.729	15.43	0.7613	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			350.79120	339.929	15.43	0.2387	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,672.48360	1,706.204	15.39	0.7648	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			343.28360	332.404	15.39	0.2352	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,666.22820	1,699.955	15.41	0.7630	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			347.02820	336.155	15.41	0.2370	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			487.44680	481.907	24.17	0.2551	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,557.54680	3,507.607	24.17	0.7449	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,683.80440	1,717.431	15.37	0.7654	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			343.90440	333.131	15.37	0.2346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,677.54740	1,711.185	15.39	0.7637	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		347.64740	336.885	15.39	0.2363	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,671.31330	1,704.959	15.41	0.7619	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		351.41330	340.659	15.41	0.2381	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,929.74690	2,962.684	14.99	0.9369	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		76.64690	64.684	14.99	0.0631	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		484.46380	479.851	25.77	0.2410	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,081.36380	4,031.851	25.77	0.7590	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		520.79280	511.592	26.96	0.2387	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,572.39280	4,517.792	26.96	0.7613	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,000.09820	3,034.299	14.97	0.9345	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		81.69820	70.499	14.97	0.0655	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,082.32170	3,119.343	15.00	0.9315	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		86.92170	78.043	15.00	0.0685	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		538.56070	532.420	27.94	0.2330	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,143.16070	5,091.120	27.94	0.7670	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,395.34960	2,433.109	15.37	0.8493	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		222.64960	214.209	15.37	0.1507	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,411.10820	2,448.849	15.36	0.8516	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		218.40820	209.949	15.36	0.1484	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,403.22180	2,440.972	15.37	0.8504	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		220.52180	212.072	15.37	0.1496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,936.61090	1,975.754	15.72	0.7682	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		392.21090	385.054	15.72	0.2318	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,930.43440	1,969.556	15.73	0.7667	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		396.03440	388.856	15.73	0.2333	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		496.10610	486.216	27.32	0.2161	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,461.70610	5,405.516	27.32	0.7839	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,137.42140	3,176.411	15.15	0.9283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		93.02140	85.711	15.15	0.0717	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,942.80820	1,981.969	15.70	0.7697	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		388.40820	381.269	15.70	0.2303	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,296.11180	1,319.053	19.74	0.5180	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,615.81180	1,591.053	19.74	0.4820	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,302.22460	1,325.426	19.72	0.5201	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,601.92460	1,577.426	19.72	0.4799	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,299.15920	1,322.230	19.73	0.5190	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,608.85920	1,584.230	19.73	0.4810	0.00	0	0
Total \$ / R Option											60,381,045.11	190,486	1,958,230
Total \$ / R											963,614,229.41	254,971	2,769,261
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.95280	13.90420			0.0000	1,730,147.20	124	727
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		14.18540	14.13750			0.0000	141,854.00	10	221
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.41750	14.37050			0.0000	461,360.00	32	114
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.67430	14.62990			0.0000	132,068.70	9	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												2,465,429.90	175	1,062
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put		1,005.78520	918.778	17.64	0.0211	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call		205,443.05860	210,214.471	17.61	0.9785	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		1,023.05860	934.471	17.61	0.0215	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		207,408.83620	212,183.379	17.67	0.9792	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		988.83620	903.379	17.67	0.0208	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		206,425.78520	211,198.778	17.64	0.9789	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		182,278.16360	186,646.969	15.64	0.9050	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		7,528.16360	7,106.969	15.64	0.0950	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		181,375.25360	185,743.488	15.63	0.9039	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		7,625.25360	7,203.488	15.63	0.0961	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		180,473.25990	184,841.125	15.61	0.9028	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		7,723.25990	7,301.125	15.61	0.0972	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		129,720.94660	133,268.054	15.76	0.7227	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		36,670.94660	35,518.054	15.76	0.2773	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		129,112.98240	132,658.120	15.78	0.7207	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		37,062.98240	35,908.120	15.78	0.2793	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		128,507.00190	132,050.208	15.79	0.7186	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		37,457.00190	36,300.208	15.79	0.2814	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		94,672.36820	97,111.898	19.21	0.4910	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		132,682.36820	130,681.898	19.21	0.5090	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		95,259.46790	97,722.592	19.17	0.4936	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		131,269.46790	129,292.592	19.17	0.5064	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		94,965.25190	97,416.571	19.19	0.4923	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		131,975.25190	129,986.571	19.19	0.5077	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,465,429.90	175	1,062
£ / R	On 11/12/2015	Foreign Exchange Future			21.25690	21.33810		0.0000		24,700,517.80	1,162	30,967		
£ / R	On 14/03/2016	Foreign Exchange Future			21.60400	21.68880		0.0000		9,829,820.00	455	3,483		
£ / R	On 13/06/2016	Foreign Exchange Future			21.95210	22.04120		0.0000		0.00	0	200		
£ / R	On 08/09/2016	Foreign Exchange Future			22.29560	21.98880		0.0000		0.00	0	0		
£ / R	On 19/09/2016	Foreign Exchange Future			22.33910	22.43720		0.0000		0.00	0	0		
Total £ / R Future												34,530,337.80	1,617	34,650
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call		3,481.15440	3,403.034	19.00	0.9776	0.00	0	0		
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Put		13.05440	16.134	19.00	0.0224	0.00	0	830		
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Call		3,194.58320	3,117.536	18.24	0.9712	0.00	0	0		
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put		16.48320	20.636	18.24	0.0288	0.00	0	0		
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Call		2,869.74370	2,794.351	17.36	0.9614	0.00	0	0		
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put		21.64370	27.451	17.36	0.0386	0.00	0	0		
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Call		1,995.23190	1,931.363	15.68	0.9014	0.00	0	700		
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Put		57.13190	74.463	15.68	0.0986	0.00	0	0		

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,303.05800	1,258.146	15.92	0.7598	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			194.95800	231.246	15.92	0.2402	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,859.92590	2,784.592	17.34	0.9610	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			21.82590	27.692	17.34	0.0390	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,850.10980	2,774.835	17.31	0.9607	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			22.00980	27.935	17.31	0.0393	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			942.13170	912.338	16.40	0.6337	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			374.03170	425.438	16.40	0.3663	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,481.88170	1,430.906	15.84	0.8062	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			143.78170	174.006	15.84	0.1938	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,387.16850	1,339.035	15.87	0.7827	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			169.06850	202.135	15.87	0.2173	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			582.29350	570.190	17.27	0.4596	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			744.19350	813.290	17.27	0.5404	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,229.53270	1,188.532	16.01	0.7376	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			221.43270	261.632	16.01	0.2624	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			954.08840	923.814	16.39	0.6386	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			365.98840	416.913	16.39	0.3614	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			473.83730	465.502	17.81	0.3920	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			955.73730	1,028.602	17.81	0.6080	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			918.54130	889.697	16.44	0.6240	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			390.44130	442.797	16.44	0.3760	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			710.64000	690.276	16.79	0.5292	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			572.54000	633.376	16.79	0.4708	0.00	0	3,000
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,602.94650	2,538.476	15.36	0.8778	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			124.14650	144.476	15.36	0.1222	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,620.93070	2,556.123	15.37	0.8795	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			122.13070	142.123	15.37	0.1205	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,611.93490	2,547.295	15.36	0.8786	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			123.13490	143.295	15.36	0.1214	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,010.61640	1,971.923	15.35	0.7210	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			479.41640	529.823	15.35	0.2790	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,024.22420	1,985.168	15.34	0.7236	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			473.02420	523.068	15.34	0.2764	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,017.41020	1,978.541	15.34	0.7223	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			476.21020	526.442	15.34	0.2777	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,834.77630	2,027.986	16.63	0.6519	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,717.07090	1,568.382	18.16	0.4620	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			716.20780	799.277	22.59	0.2887	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,577.40780	4,353.677	22.59	0.7113	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,045.97630	932.386	16.63	0.3481	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,442.34280	1,601.053	18.14	0.5400	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,703.54280	1,555.453	18.14	0.4600	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,439.10180	1,597.512	18.15	0.5390	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,710.30180	1,561.912	18.15	0.4610	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,435.87090	1,593.982	18.16	0.5380	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,302.38030	1,293.566	17.86	0.4691	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,875.18030	1,964.466	17.86	0.5309	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,308.34580	1,299.419	17.84	0.4710	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,861.14580	1,950.319	17.84	0.5290	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,305.35390	1,296.493	17.85	0.4700	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,868.15390	1,957.393	17.85	0.5300	0.00	0	0
Total £ / R Option												0.00	0	109,708
Total £ / R												34,530,337.80	1,617	144,358
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11601		0.11604			0.0000	0.00	0	8,183
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11823		0.11827			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12045		0.12051			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			2,608.79190	2,606.099	24.65	0.9884	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			4.99190	5.499	24.65	0.0116	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,630.64870	1,628.967	20.83	0.9430	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			26.84870	28.367	20.83	0.0570	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			814.59700	818.730	21.81	0.7173	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			210.79700	218.130	21.81	0.2827	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			587.83070	603.327	21.06	0.4879	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			760.53070	780.727	21.06	0.5121	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,878.58170	1,878.424	18.08	0.9204	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			51.28170	55.824	18.08	0.0796	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,079.19760	1,090.375	18.85	0.7326	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			251.89760	267.775	18.85	0.2674	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			763.98650	786.428	19.85	0.4575	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			515.67730	528.129	21.90	0.3758	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,464.37730	1,483.029	21.90	0.6242	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,327.85830	1,336.644	17.73	0.7509	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			276.55830	291.544	17.73	0.2491	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			815.28650	831.528	19.85	0.5425	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,289
€ / R	On	26/10/2015	Foreign Exchange Future			15.44550		15.37050			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.58070		15.50530			0.0000	40,509,820.00	2,600	79,950
€ / R	On	25/01/2016	Foreign Exchange Future			15.72070		15.64440			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.87250		15.79730			0.0000	4,047,487.50	255	28,132
€ / R	On	13/06/2016	Foreign Exchange Future			16.16840		16.09420			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.50310		16.43190			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.77570		16.70210			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												44,557,307.50	2,855	108,332
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call		1,062.92550	1,132.479	15.74	0.9461	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put		22.42550	16.979	15.74	0.0539	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call		1,053.61730	1,122.989	15.72	0.9446	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		23.11730	17.488	15.72	0.0554	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		1,044.32680	1,113.512	15.70	0.9432	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		23.82680	18.012	15.70	0.0568	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		570.31060	618.691	15.44	0.7789	0.00	0	1,000	
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		119.81060	93.191	15.44	0.2211	0.00	0	1,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		261.29300	232.186	15.91	0.3036	0.00	0	50,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		587.66980	626.545	16.30	0.6127	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		372.36980	335.845	16.30	0.3873	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		241.80170	214.175	15.84	0.2872	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		750.92640	798.405	15.85	0.7095	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		245.62640	217.705	15.85	0.2905	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		206.45920	219.059	18.94	0.2720	0.00	0	6,877	
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,201.15920	1,138.359	18.94	0.7280	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		726.59300	772.886	15.91	0.6964	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		30.70770	28.968	15.91	0.0572	0.00	0	6,076	
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,515.13740	1,585.929	15.56	0.9312	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		39.83740	35.229	15.56	0.0688	0.00	0	12,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		383.06440	407.313	17.21	0.4527	0.00	0	6,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		657.76440	606.613	17.21	0.5473	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		757.10170	804.875	15.84	0.7128	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		28.47680	26.865	16.05	0.0532	0.00	0	12,000	
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,276.27460	1,342.610	15.52	0.8896	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		70.97460	61.910	15.52	0.1104	0.00	0	100	
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		744.78770	791.970	15.87	0.7062	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		249.48770	221.270	15.87	0.2938	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,636.00770	1,709.669	15.91	0.9428	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,555.74410	4,631.160	24.76	0.9991	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.44410	0.460	24.76	0.0009	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,463.80160	2,538.680	18.21	0.9836	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		8.50160	7.980	18.21	0.0164	0.00	0	6,877	
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,683.77680	1,757.565	16.05	0.9468	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,192.04690	1,251.038	15.29	0.8028	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		177.64690	160.338	15.29	0.1972	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		1,033.01660	1,086.940	15.33	0.7525	0.00	0	1,000	
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		238.61660	216.240	15.33	0.2475	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		988.28800	1,038.249	15.37	0.7351	0.00	0	1,000	
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		263.88800	237.549	15.37	0.2649	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,207.11510	1,266.538	15.28	0.8071	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		172.71510	155.838	15.28	0.1929	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,199.56860	1,258.777	15.28	0.8049	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		175.16860	158.077	15.28	0.1951	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,774.90290	2,848.324	16.23	0.9647	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			27.60290	25.824	16.23	0.0353	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,631.22120	2,704.132	16.06	0.9575	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			33.92120	31.632	16.06	0.0425	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,025.70470	2,094.931	15.33	0.9106	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			78.40470	72.431	15.33	0.0894	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			674.18610	702.028	16.95	0.5066	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			826.88610	779.528	16.95	0.4934	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			607.34210	632.110	17.36	0.4660	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			960.04210	909.610	17.36	0.5340	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			562.17580	584.832	17.67	0.4373	0.00	0	34,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,064.87580	1,012.332	17.67	0.5627	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,146.94750	1,197.530	15.14	0.7324	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			309.64750	285.030	15.14	0.2676	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,091.16430	1,136.978	15.17	0.7128	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			343.86430	314.478	15.17	0.2872	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			919.21760	958.188	15.80	0.6369	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			491.91760	455.688	15.80	0.3631	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,864.64510	1,932.307	15.12	0.8920	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			97.34510	89.807	15.12	0.1080	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,400.79320	1,458.438	15.01	0.8053	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			203.49320	185.938	15.01	0.1947	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,187.15190	1,238.976	15.12	0.7452	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			289.85190	266.476	15.12	0.2548	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,900.12890	1,968.162	15.17	0.8964	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			92.82890	85.662	15.17	0.1036	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,891.24180	1,959.184	15.16	0.8953	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			93.94180	86.684	15.16	0.1047	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,882.36410	1,950.214	15.15	0.8942	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			95.06410	87.714	15.15	0.1058	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			980.71910	1,013.980	16.64	0.5645	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			846.51910	805.580	16.64	0.4355	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,056.79010	2,122.485	14.95	0.8609	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			162.59010	154.085	14.95	0.1391	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			468.21260	441.341	15.33	0.3055	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,314.17740	1,361.869	15.31	0.6982	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			459.97740	433.469	15.31	0.3018	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,308.28690	1,355.797	15.32	0.6964	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			464.08690	437.397	15.32	0.3036	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,302.41260	1,349.741	15.33	0.6945	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,845.32770	1,904.927	14.90	0.7705	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			363.42770	351.827	14.90	0.2295	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,838.84690	1,898.344	14.91	0.7690	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			366.94690	355.244	14.91	0.2310	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,851.83350	1,911.525	14.88	0.7720	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			359.93350	348.425	14.88	0.2280	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	16.99	Put			1,523.49470	1,486.552	18.38	0.4839	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,232.42220	1,268.968	18.39	0.5150	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,530.32220	1,493.268	18.39	0.4850	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,229.26110	1,265.704	18.41	0.5139	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,537.16110	1,500.004	18.41	0.4861	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,235.59470	1,272.252	18.38	0.5161	0.00	0	0
Total € / R Option												0.00	0	362,930
Total € / R												44,557,307.50	2,855	471,262
AUS / R	On	11/12/2015	Foreign Exchange Future			9.78140		9.77890			0.0000	8,803,260.00	900	9,912
AUS / R	On	14/03/2016	Foreign Exchange Future			9.89860		9.89690			0.0000	5,444,230.00	550	4,247
AUS / R	On	13/06/2016	Foreign Exchange Future			10.02020		10.01940			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.15980		10.16070			0.0000	0.00	0	0
Total AUS / R Future												14,247,490.00	1,450	14,159
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			522.95610	521.733	14.06	0.7283	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.08840	0.092	18.59	0.0004	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,528.95760	2,531.461	18.86	0.9997	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.05760	0.061	18.86	0.0003	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,478.97140	2,481.475	18.73	0.9997	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.07140	0.075	18.73	0.0003	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,428.98840	2,431.492	18.59	0.9996	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			532.60090	534.513	12.00	0.8242	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			53.70090	53.113	12.00	0.1758	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			320.06050	323.757	12.31	0.6389	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			141.16050	142.357	12.31	0.3611	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			101.85610	103.134	14.06	0.2717	0.00	0	201
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			568.96900	575.072	13.01	0.6886	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			182.06900	186.472	13.01	0.3114	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			581.45120	587.462	12.98	0.6972	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			174.55120	178.862	12.98	0.3028	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			575.18700	581.244	13.00	0.6929	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			178.28700	182.644	13.00	0.3071	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			524.60840	531.910	14.72	0.4940	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			460.30210	468.356	14.74	0.5029	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			530.90210	538.156	14.74	0.4971	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			456.62760	464.630	14.76	0.4998	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			537.22760	544.430	14.76	0.5002	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			464.00840	472.110	14.72	0.5060	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			625.81610	635.773	15.23	0.4801	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			582.80180	591.802	15.25	0.5173	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			632.10180	642.002	15.25	0.4827	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			590.25710	599.370	15.21	0.5224	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			619.55710	629.570	15.21	0.4776	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			586.51610	595.573	15.23	0.5199	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												14,247,490.00	1,450	14,762
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.49530		10.46290			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.66650		10.63480			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			288.02340	304.558	15.51	0.5172	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			315.12340	299.258	15.51	0.4828	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			284.01600	300.084	15.53	0.5119	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			321.11600	304.784	15.53	0.4881	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			280.06090	295.949	15.56	0.5067	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			327.16090	310.649	15.56	0.4933	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			561.37980	550.240	16.12	0.5259	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			392.95400	413.817	16.06	0.4805	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			548.15400	537.317	16.06	0.5195	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			389.55090	410.262	16.09	0.4773	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			554.75090	543.762	16.09	0.5227	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			386.17980	406.740	16.12	0.4741	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			14.28290		14.32130			0.0000	0.00	0	7,349
CHF / R	On	14/03/2016	Foreign Exchange Future			14.57840		14.61900			0.0000	0.00	0	1,625
Total CHF / R Future												0.00	0	8,974
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			306.56730	313.482	16.79	0.3839	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			622.35980	590.988	16.81	0.6125	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			311.05980	318.088	16.81	0.3875	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			633.40970	601.813	16.77	0.6196	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			302.10970	308.913	16.77	0.3804	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			627.86730	596.382	16.79	0.6161	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			581.06910	554.039	18.28	0.4371	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			952.06910	965.639	18.28	0.5629	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			578.06360	551.128	18.30	0.4352	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			959.06360	972.728	18.30	0.5648	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			575.07300	548.239	18.33	0.4332	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			966.07300	979.839	18.33	0.5668	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,974
CNH / R	On	11/12/2015	Foreign Exchange Future			2.14890		2.14820			0.0000	0.00	0	25,110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.16710		2.16650			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			1,558.19490	1,569.370	16.93	0.8127	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			176.19490	180.370	16.93	0.1873	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,722.97300	1,734.183	17.06	0.8432	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			140.97300	145.183	17.06	0.1568	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,639.79980	1,651.010	16.99	0.8284	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			157.79980	162.010	16.99	0.1716	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,138.99890	1,143.301	17.14	0.5120	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			865.50820	874.991	17.20	0.4729	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,200.50820	1,203.991	17.20	0.5271	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			828.50590	837.160	17.27	0.4580	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,263.50590	1,266.160	17.27	0.5420	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			903.99890	914.301	17.14	0.4880	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.09010		2.08000			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.13050		2.12050			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,178.58700	1,238.063	20.31	0.6775	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			478.58700	437.063	20.31	0.3225	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,303.27030	1,367.435	20.22	0.7153	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			403.27030	366.435	20.22	0.2847	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,238.61960	1,300.568	20.23	0.6968	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			438.61960	399.568	20.23	0.3032	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			956.08230	999.018	18.62	0.4972	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,251.08230	1,194.018	18.62	0.5028	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			919.96060	961.532	18.73	0.4832	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,314.96060	1,256.532	18.73	0.5168	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			993.60980	1,038.432	18.52	0.5115	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,188.60980	1,133.432	18.52	0.4885	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			0.13030		0.12970			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13010		0.12930			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12880		0.12930			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06750		0.06720			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06420		0.06370			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06130		0.06110			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			8.62440		8.60730			0.0000	68,995,200.00	8,000	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.69870		8.67640			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.78790		8.76800			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			8.88450		8.86300			0.0000	0.00	0	0
Total NZ\$ / R Future												68,995,200.00	8,000	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			23.26550	0.000	16.51	0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			45.96550	5.600	16.51	1.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Call			131.25180	144.400	16.51	1.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.48	Put			3.95180	0.000	16.51	0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Call			35.63350	24.400	16.51	1.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.60	Put			28.33350	0.000	16.51	0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			75.03250	78.990	13.45	0.2507	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			488.63250	470.290	13.45	0.7493	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			73.44190	77.287	13.49	0.2460	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			497.04190	478.587	13.49	0.7540	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			71.84650	75.623	13.54	0.2413	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			505.44650	486.923	13.54	0.7587	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			210.40770	219.481	15.00	0.3712	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			582.40770	571.581	15.00	0.6288	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			207.95290	216.914	15.03	0.3675	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			589.95290	579.014	15.03	0.6325	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			205.53050	214.381	15.07	0.3639	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			597.53050	586.481	15.07	0.6361	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			376.30810	390.369	14.85	0.4809	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			523.30810	515.869	14.85	0.5191	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			383.13050	397.440	14.79	0.4877	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			510.13050	502.940	14.79	0.5123	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			379.70230	393.888	14.82	0.4843	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			516.70230	509.388	14.82	0.5157	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												68,995,200.00	8,000	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11670		1.11510			0.0000	0.00	0	95
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11890		1.11740			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12140		1.11990			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												0.00	0	95
Total QUANTO € / \$												0.00	0	95
RAIN	On	11/12/2015	Foreign Exchange Future			24,426.77000	24,373.61000				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			9.75500	9.76220				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		1,297.86020	971.390	42.15	0.6254		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put		875.66020	556.390	42.15	0.3746		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call		1,273.35250	954.392	41.48	0.6241		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put		861.15250	549.392	41.48	0.3759		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call		1,248.81780	937.383	40.81	0.6227		0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put		846.61780	542.383	40.81	0.3773		0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.49680	4.48680				0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.44600	4.43560				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		131.18830	135.906	15.89	0.5229		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put		134.38830	129.106	15.89	0.4771		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call		126.29160	130.871	15.87	0.5109		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put		139.49160	134.071	15.87	0.4891		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call		121.97310	126.411	15.90	0.4990		0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put		145.17310	139.611	15.90	0.5010		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call		185.96350	189.386	17.18	0.4904		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put		240.36350	233.386	17.18	0.5096		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call		181.93580	185.258	17.20	0.4829		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put		246.33580	239.258	17.20	0.5171		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call		177.98170	181.202	17.22	0.4756		0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put		252.38170	245.202	17.22	0.5244		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			1.29260	1.33410				0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.26730	1.30660				0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	7,688
Total ZMW / R									0.00	0	7,688
Total Futures									1,068,028,949.50	78,582	1,049,618
Total Options									60,381,045.11	190,486	2,431,471
Grand Total:									1,128,409,994.61	269,068	3,481,089