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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/09/2015 Foreign Exchange Future			13.94710		14.02860			0.0000	0.00	0	0
\$ / R On 02/10/2015 Foreign Exchange Future			13.94710		14.03100			0.0000	0.00	0	11,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.95680		14.04050			0.0000	0.00	0	0
\$ / R On 07/10/2015 Foreign Exchange Future			13.95920		14.04290			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.96400		14.04780			0.0000	0.00	0	0
\$ / R On 12/10/2015 Foreign Exchange Future			13.97120		14.05510			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.97370		14.05760			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.97610		14.06000			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.99060		14.07470			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.99540		14.07960			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			14.00990		14.09430			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			14.02930		14.11380			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			14.04150		14.12600			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			14.05860		14.14310			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			14.06100		14.14550			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			14.06590		14.15040			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			14.07570		14.16020			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			14.07810		14.16260			0.0000	760,217.40	54	250
\$ / R On 08/12/2015 Foreign Exchange Future			14.11090		14.19480			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.11870		14.20230			0.0000	785,677,417.60	55,648	704,109
\$ / R On 21/12/2015 Foreign Exchange Future			14.14470		14.22720			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2016	Foreign Exchange Future			14.20360		14.28520			0.0000	0.00	0	2,650
\$ / R	On	27/01/2016	Foreign Exchange Future			14.23880		14.32070			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.27910		14.36140			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.29670		14.37920			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.31180		14.39440			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.34950		14.43250			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.35710		14.44010			0.0000	50,709,277.20	3,532	62,755
\$ / R	On	16/03/2016	Foreign Exchange Future			14.36210		14.44520			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.37970		14.46300			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.39480		14.47820			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.46850		14.55290			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.55060		14.63570			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.57700		14.66250			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.58500		14.67050			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.59560		14.68120			0.0000	0.00	0	28,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.63530		14.72130			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.71490		14.80220			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.75620		14.84420			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.79750		14.88620			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.82790		14.91690			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.83340		14.92250			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.85270		14.94210			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.86370		14.95330			0.0000	0.00	0	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.88850		14.97850			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.97130		15.06200			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			15.07040		15.16080			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			15.11840		15.20870			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.13340		15.22360			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.38560		15.47520			0.0000	0.00	0	0
Total \$ / R Future												837,146,912.20	59,234	818,863
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			1,228.63070	1,147.116	46.36	0.9998	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			0.03070	0.016	46.36	0.0002	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call			445.67380	359.009	25.72	0.9734	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put			7.07380	1.909	25.72	0.0266	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call			398.44090	310.375	24.98	0.9563	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put			9.84090	3.275	24.98	0.0437	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			773.81780	689.530	27.09	0.9807	0.00	0	3,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			2.81780	2.430	27.09	0.0193	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			646.55760	562.451	25.88	0.9599	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			5.55760	5.351	25.88	0.0401	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			570.06250	485.698	25.14	0.9381	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			9.06250	8.598	25.14	0.0619	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			796.07690	710.529	19.43	0.9741	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			5.57690	3.729	19.43	0.0259	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			515.43540	431.733	19.31	0.8685	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			24.93540	24.933	19.31	0.1315	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			346.09850	269.603	19.20	0.6894	0.00	0	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			73.19850	80.403	19.20	0.3106	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			231.09630	173.806	19.69	0.4925	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			163.29630	189.806	19.69	0.5075	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			212.28470	165.342	19.18	0.4454	0.00	0	3,000
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			207.18470	244.142	19.18	0.5546	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			1,182.88210	1,098.732	21.08	0.9770	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			5.28210	5.032	21.08	0.0230	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			316.36140	258.904	18.91	0.5716	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			146.36140	172.804	18.91	0.4284	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			722.13400	646.713	17.79	0.8530	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			37.43400	46.113	17.79	0.1470	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			529.73230	463.009	18.24	0.7320	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			85.03230	102.410	18.24	0.2680	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			793.42370	714.460	17.64	0.8848	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			28.72370	33.860	17.64	0.1152	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			673.53570	602.041	18.01	0.8121	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			53.93570	66.641	18.01	0.1879	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			3,294.35990	3,209.979	27.09	0.9997	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.05990	0.079	27.09	0.0003	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,944.46330	2,860.099	25.69	0.9993	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.16330	0.199	25.69	0.0007	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			624.31870	559.401	17.97	0.7485	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			90.01870	109.501	17.97	0.2515	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			7.95180	4.759	29.69	0.0121	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			2,893.65180	2,974.859	29.69	0.9879	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,403.93430	1,321.229	17.54	0.9627	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			10.13430	11.929	17.54	0.0373	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			1,138.96010	1,058.943	17.50	0.9185	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			25.16010	29.643	17.50	0.0815	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			318.14970	280.449	19.62	0.4254	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			442.14970	488.949	19.62	0.5746	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			1,156.65700	1,077.111	17.37	0.9095	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			30.65700	35.611	17.37	0.0905	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			1,031.14920	953.597	17.37	0.8761	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			45.14920	52.097	17.37	0.1239	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			530.34060	474.487	18.39	0.6170	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			214.34060	242.987	18.39	0.3830	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			1,050.00940	973.013	17.28	0.8615	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			56.90940	64.413	17.28	0.1385	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			1,037.17680	960.575	17.30	0.8541	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			61.67680	69.575	17.30	0.1459	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			1,071.50000	994.549	17.35	0.8583	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			61.10000	68.649	17.35	0.1417	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			0.00000	560.708	18.25	0.6421	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	20/11/2015	Foreign Exchange Option	13.75	Put		0.00000	244.808	18.25	0.3579	244,808.50	1,000	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		680.62350	619.309	17.99	0.6700	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		200.42350	223.609	17.99	0.3300	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		505.03090	454.161	18.70	0.5478	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		334.83090	368.461	18.70	0.4522	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		1,346.29410	1,265.625	17.15	0.9163	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		33.69410	37.525	17.15	0.0837	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		3,013.95640	2,929.539	22.38	0.9963	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		1.35640	1.439	22.38	0.0037	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		585.08340	529.318	18.41	0.6029	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		272.48340	301.218	18.41	0.3971	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		35.41170	31.856	31.20	0.0465	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,322.81170	3,403.756	31.20	0.9535	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		3,363.35280	3,278.862	23.61	0.9981	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.75280	0.762	23.61	0.0019	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		705.14520	642.810	17.95	0.6811	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		192.54520	214.710	17.95	0.3189	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		655.13560	595.384	18.13	0.6500	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		222.53560	247.284	18.13	0.3500	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,553.36390	1,470.058	17.33	0.9473	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		20.76390	21.958	17.33	0.0527	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call		998.89840	924.330	17.31	0.8213	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		86.29840	96.230	17.31	0.1787	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		934.47750	861.616	17.35	0.7970	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		101.87750	113.516	17.35	0.2030	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		856.77560	787.230	17.44	0.7637	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		124.17560	139.130	17.44	0.2363	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		1,273.90850	1,194.153	17.18	0.9009	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		41.30850	46.053	17.18	0.0991	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		1,185.28840	1,106.881	17.22	0.8791	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		52.68840	58.781	17.22	0.1209	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		1,007.08620	932.316	17.31	0.8242	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		84.48620	94.216	17.31	0.1758	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,873.89350	1,790.386	18.10	0.9583	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		19.09350	19.486	18.10	0.0417	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		140.65730	125.052	24.22	0.1624	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,738.35730	1,806.352	24.22	0.8376	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		255.16560	228.474	21.68	0.2823	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,052.86560	1,109.774	21.68	0.7177	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		7.41690	6.210	35.18	0.0088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,575.11690	6,657.510	35.18	0.9912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		185.07410	164.982	23.02	0.2104	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,402.77410	1,466.282	23.02	0.7896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		312.09370	280.005	20.89	0.3367	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		859.79370	911.305	20.89	0.6633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		88.80120	78.889	26.43	0.1040	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	16.50	Put		2,386.50120	2,460.189	26.43	0.8960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		261.25910	234.022	21.58	0.2883	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,028.95910	1,085.322	21.58	0.7117	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		416.81360	376.565	19.85	0.4294	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		614.51360	657.865	19.85	0.5706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		202.47580	180.691	22.64	0.2287	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,300.17580	1,361.991	22.64	0.7713	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		325.17910	292.010	20.74	0.3488	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		822.87910	873.310	20.74	0.6512	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		460.52420	417.174	19.49	0.4654	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		538.22420	578.474	19.49	0.5346	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		289.94920	259.924	21.17	0.3160	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		927.64920	981.224	21.17	0.6840	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		427.33580	386.325	19.76	0.4382	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		595.03580	637.625	19.76	0.5618	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		527.27640	478.224	19.02	0.5165	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		444.97640	479.524	19.02	0.4835	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		383.61180	345.834	20.15	0.4010	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		681.31180	727.134	20.15	0.5990	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		476.08500	431.671	19.37	0.4779	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		513.78500	552.971	19.37	0.5221	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		584.04120	531.523	18.73	0.5567	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		381.74120	412.823	18.73	0.4433	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		452.93340	410.109	19.55	0.4593	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		550.63340	591.409	19.55	0.5407	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		559.78120	508.549	18.85	0.5398	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		407.48120	439.849	18.85	0.4602	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		673.23290	616.321	18.36	0.6151	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		300.93290	327.621	18.36	0.3849	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		492.16000	446.670	19.25	0.4906	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		489.86000	527.970	19.25	0.5094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		624.70890	570.120	18.56	0.5841	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		342.40890	371.420	18.56	0.4159	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		760.77110	700.035	18.03	0.6671	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		238.47110	261.335	18.03	0.3329	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		579.11930	526.857	18.76	0.5533	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		386.81930	418.157	18.76	0.4467	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		690.06990	632.388	18.29	0.6255	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		287.76990	313.688	18.29	0.3745	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		785.53630	723.799	17.94	0.6809	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		223.23630	245.099	17.94	0.3191	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		629.95350	575.108	18.54	0.5875	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		337.65350	366.408	18.54	0.4125	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		773.07750	711.841	17.98	0.6740	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		230.77750	253.140	17.98	0.3260	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		810.90230	748.174	17.85	0.6946	0.00	0	1,300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		208.60230	229.474	17.85	0.3054	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		736.60410	676.880	18.11	0.6533	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		254.30410	278.180	18.11	0.3467	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		791.82100	729.834	17.91	0.6843	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		219.52100	241.134	17.91	0.3157	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		876.93950	811.786	17.63	0.7284	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		174.63950	193.086	17.63	0.2716	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		779.28930	717.799	17.96	0.6774	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		226.98930	249.100	17.96	0.3226	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		817.33710	754.363	17.83	0.6980	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		205.03710	225.663	17.83	0.3020	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		964.97550	893.848	17.40	0.7672	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		142.67550	155.148	17.40	0.2328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		798.14530	735.910	17.89	0.6877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		215.84530	237.210	17.89	0.3123	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		920.38860	851.783	17.49	0.7482	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		158.08860	173.083	17.49	0.2518	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		1,041.71700	968.866	17.35	0.7961	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		119.41700	130.166	17.35	0.2039	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		863.43480	798.758	17.67	0.7217	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		181.13480	200.058	17.67	0.2783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		980.08270	908.601	17.39	0.7731	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		137.78270	149.900	17.39	0.2269	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		1,097.16610	1,023.200	17.32	0.8153	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		104.86610	114.500	17.32	0.1847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		949.98900	879.226	17.41	0.7612	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		147.68900	160.526	17.41	0.2388	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		1,065.31080	991.974	17.34	0.8044	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		113.01080	123.274	17.34	0.1956	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		1,187.00350	1,111.442	17.28	0.8433	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		84.70350	92.742	17.28	0.1567	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		1,018.38340	946.033	17.37	0.7876	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		126.08340	137.333	17.37	0.2124	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		1,105.19850	1,031.081	17.32	0.8179	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		102.89850	112.381	17.32	0.1821	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,357.99360	1,280.008	17.19	0.8874	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		55.69360	61.308	17.19	0.1126	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		1,089.15960	1,015.348	17.33	0.8126	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		106.85960	116.648	17.33	0.1874	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,228.86820	1,152.644	17.25	0.8551	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		76.56820	83.944	17.25	0.1449	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,446.74480	1,367.765	17.15	0.9061	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		44.44480	49.065	17.15	0.0939	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		1,129.46250	1,054.893	17.31	0.8257	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		97.16250	106.193	17.31	0.1743	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,393.25500	1,314.855	17.17	0.8951	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		50.95500	56.155	17.17	0.1049	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,540.11580	1,457.531	17.10	0.9226	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		37.81580	38.831	17.10	0.0774	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,271.33970	1,194.491	17.23	0.8664	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		69.03970	75.791	17.23	0.1336	0.00	0	54,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,474.64600	1,394.494	17.13	0.9113	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		42.34600	45.794	17.13	0.0887	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,662.88820	1,580.154	17.48	0.9364	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		30.58820	31.454	17.48	0.0636	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,402.12060	1,323.620	17.17	0.8970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		49.82060	54.921	17.17	0.1030	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,634.42940	1,551.725	17.39	0.9335	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		32.12940	33.025	17.39	0.0665	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,018.81010	1,935.822	18.55	0.9643	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		16.51010	17.122	18.55	0.0357	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,483.96890	1,403.444	17.13	0.9130	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		41.66890	44.744	17.13	0.0870	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,672.39020	1,589.645	17.51	0.9374	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		30.09020	30.946	17.51	0.0626	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,067.46860	1,984.457	18.69	0.9670	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		15.16860	15.757	18.69	0.0330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,653.39400	1,570.669	17.45	0.9355	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		31.09400	31.969	17.45	0.0645	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,038.26060	1,955.263	18.60	0.9654	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		15.96060	16.563	18.60	0.0346	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,214.04110	2,130.965	19.12	0.9740	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		11.74110	12.265	19.12	0.0260	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,729.55920	1,646.762	17.68	0.9429	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		27.25920	28.062	17.68	0.0571	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,116.23200	2,033.198	18.84	0.9695	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		13.93200	14.498	18.84	0.0305	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,410.60740	2,327.457	19.70	0.9812	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		8.30740	8.757	19.70	0.0188	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,057.72820	1,974.721	18.66	0.9665	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		15.42820	16.021	18.66	0.0335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,263.07360	2,179.978	19.27	0.9761	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		10.77360	11.278	19.27	0.0239	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,608.14800	2,524.932	20.28	0.9865	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		5.84800	6.232	20.28	0.0135	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,174.87480	2,091.815	19.01	0.9723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		12.57480	13.115	19.01	0.0277	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,459.91300	2,376.745	19.85	0.9827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		7.61300	8.045	19.85	0.0173	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,204.52790	3,121.063	22.19	0.9948	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		2.22790	2.363	22.19	0.0052	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,312.18240	2,229.068	19.41	0.9779	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	11.90	Put			9.88240	10.368	19.41	0.0221	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,806.39590	2,723.120	20.86	0.9903	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			4.09590	4.420	20.86	0.0097	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			3,005.29740	2,921.896	21.50	0.9930	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			2.99740	3.196	21.50	0.0070	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,598.25230	2,515.039	20.25	0.9863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			5.95230	6.339	20.25	0.0137	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,254.36860	3,170.890	22.37	0.9952	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.06860	2.191	22.37	0.0048	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,052.32720	4,968.734	26.19	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.02720	0.034	26.19	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			5,002.33320	4,918.741	26.19	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.03320	0.041	26.19	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,952.34040	4,868.750	26.19	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.04040	0.050	26.19	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			556.84160	507.619	18.97	0.5164	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			479.64160	512.919	18.97	0.4836	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			70.96630	65.953	32.00	0.0728	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,713.76630	3,791.253	32.00	0.9272	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,429.13150	3,346.764	21.99	0.9957	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			1.93150	2.064	21.99	0.0043	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,090.20370	3,008.023	20.81	0.9930	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			3.00370	3.323	20.81	0.0070	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			3,080.24310	2,998.070	20.78	0.9929	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			3.04310	3.370	20.78	0.0071	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,446.70160	1,373.216	17.07	0.8571	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			91.50160	99.616	17.07	0.1429	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			575.49580	535.050	19.76	0.4635	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			734.79580	776.250	19.76	0.5365	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,538.88830	2,458.885	18.34	0.9671	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			18.18830	20.085	18.34	0.0329	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,460.84900	1,388.531	17.01	0.8427	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			110.14900	119.731	17.01	0.1573	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,348.64480	1,278.343	17.11	0.8135	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			137.94480	149.543	17.11	0.1865	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,778.44660	2,698.067	18.54	0.9708	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			17.04660	18.967	18.54	0.0292	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			384.14960	358.068	22.06	0.3107	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,422.74960	1,478.968	22.06	0.6893	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			893.12320	843.400	18.27	0.6119	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			443.92320	476.700	18.27	0.3881	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,621.97870	2,542.313	18.21	0.9570	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			27.57870	30.513	18.21	0.0430	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			560.21410	526.080	20.51	0.4164	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,005.81410	1,054.280	20.51	0.5836	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,987.11430	1,911.328	17.25	0.8908	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			84.61430	91.828	17.25	0.1092	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,053.69570	2,117.207	23.57	0.7449	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,404.07660	3,322.358	19.62	0.9793	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			13.97660	15.258	19.62	0.0207	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,913.49530	2,833.377	18.44	0.9646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			23.39530	26.277	18.44	0.0354	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,154.39560	1,205.969	20.86	0.6003	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,865.23430	2,785.269	18.37	0.9623	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			25.13430	28.169	18.37	0.0377	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			98.75060	90.299	32.13	0.0709	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,888.65060	5,963.199	32.13	0.9291	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			343.79570	324.307	23.57	0.2551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			849.02030	894.256	19.79	0.5213	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			298.27410	281.556	24.37	0.2232	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,358.17410	2,424.456	24.37	0.7768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			270.84450	255.825	24.95	0.2035	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,580.74450	2,648.725	24.95	0.7965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			564.49560	533.069	20.86	0.3997	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			614.98540	654.602	18.84	0.4425	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			504.55330	476.337	21.45	0.3623	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,334.45330	1,389.237	21.45	0.6377	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			407.47470	384.761	22.64	0.2987	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,717.37470	1,777.660	22.64	0.7013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			699.12030	661.356	19.79	0.4787	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			331.73410	355.671	17.39	0.3083	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			646.08930	610.768	20.18	0.4485	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			955.98930	1,003.668	20.18	0.5515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			600.70440	567.527	20.54	0.4217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,060.60440	1,110.427	20.54	0.5783	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			845.08540	801.702	18.84	0.5575	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			195.79350	214.493	17.00	0.2153	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			803.75330	762.008	19.10	0.5359	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			673.65330	714.908	19.10	0.4641	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			731.19750	691.986	19.57	0.4965	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			791.09750	834.886	19.57	0.5035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,141.83410	1,082.771	17.39	0.6917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			117.83590	127.040	16.86	0.1437	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,062.51490	1,011.015	17.69	0.6609	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			382.41490	413.915	17.69	0.3391	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			969.08360	920.961	18.15	0.6185	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			468.98360	503.861	18.15	0.3815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,435.89350	1,371.593	17.00	0.7847	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			61.24470	67.001	17.54	0.0822	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,392.14720	1,328.580	17.06	0.7724	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			212.04720	231.480	17.06	0.2276	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,193.07020	1,133.044	17.32	0.7097	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			302.97020	325.944	17.32	0.2903	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,757.93590	1,684.140	16.86	0.8563	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			46.64620	51.382	17.80	0.0649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,629.82330	1,559.819	16.78	0.8329	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			139.72330	152.719	16.78	0.1671	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,510.69380	1,445.165	16.91	0.8046	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			170.59380	188.065	16.91	0.1954	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,241.34470	2,164.101	17.54	0.9178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			40.82570	45.131	17.93	0.0578	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,977.84140	1,902.288	17.17	0.8880	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			87.74140	95.188	17.17	0.1120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,810.02310	1,735.775	16.93	0.8644	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			109.92310	118.675	16.93	0.1356	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,436.74620	2,358.482	17.80	0.9351	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			33.28250	36.999	18.12	0.0483	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,427.36480	2,349.146	17.79	0.9343	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			47.26480	52.046	17.79	0.0657	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,380.57180	2,302.584	17.73	0.9305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			50.47180	55.484	17.73	0.0695	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,530.92570	2,452.231	17.93	0.9422	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			38.68180	42.823	17.98	0.0551	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,483.75180	2,405.269	17.87	0.9387	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			43.65180	48.169	17.87	0.0613	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,446.13340	2,367.824	17.82	0.9358	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			46.03340	50.724	17.82	0.0642	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,673.38250	2,594.099	18.12	0.9517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,644.78470	2,565.614	18.08	0.9499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			34.68470	38.514	18.08	0.0501	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,568.78180	2,489.923	17.98	0.9449	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			692.75040	655.527	19.89	0.4726	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			877.55040	923.427	19.89	0.5274	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,342.32280	1,279.798	17.14	0.7553	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			237.12280	257.698	17.14	0.2447	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			608.42600	576.177	20.65	0.4172	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,115.42600	1,166.477	20.65	0.5828	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,146.21810	1,089.543	17.42	0.6840	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			353.21810	379.843	17.42	0.3160	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,716.09530	2,637.435	18.07	0.9475	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			37.89530	42.635	18.07	0.0525	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			553.24870	524.544	21.28	0.3787	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,325.04870	1,379.744	21.28	0.6213	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			543.01870	517.333	22.03	0.3482	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,650.11870	1,708.833	22.03	0.6518	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,798.33820	2,719.359	17.83	0.9424	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			45.43820	50.859	17.83	0.0576	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,888.84600	2,810.919	17.67	0.9371	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			53.14600	60.319	17.67	0.0629	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			535.63710	512.200	22.79	0.3214	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,029.93710	2,091.600	22.79	0.6786	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			88.16270	98.018	17.28	0.0944	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			705.46600	675.288	21.27	0.4046	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,492.96600	1,548.288	21.27	0.5954	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,550.66270	2,475.018	17.28	0.9056	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,639.57610	1,578.158	16.84	0.7647	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			279.07610	303.158	16.84	0.2353	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,653.24650	1,591.553	16.81	0.7682	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			272.74650	296.553	16.81	0.2318	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,646.39840	1,584.843	16.83	0.7664	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			275.89840	299.843	16.83	0.2336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,730.18690	1,665.103	16.67	0.7844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			248.98690	269.503	16.67	0.2156	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,664.16550	1,603.779	16.79	0.7686	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			272.96550	298.179	16.79	0.2314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,657.35830	1,597.075	16.81	0.7669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			276.15830	301.475	16.81	0.2331	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,650.57380	1,590.394	16.82	0.7651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			279.37380	304.794	16.82	0.2349	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,525.94700	1,467.653	17.08	0.7307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			344.74700	372.053	17.08	0.2693	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,507.01740	1,449.002	17.13	0.7252	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			355.81740	383.402	17.13	0.2748	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			874.35030	837.546	20.14	0.4804	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,123.15030	1,171.946	20.14	0.5196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			560.20610	536.889	22.85	0.3240	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,109.00610	2,171.289	22.85	0.6760	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			509.55210	488.815	23.43	0.2970	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,358.35210	2,423.215	23.43	0.7030	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			468.18540	449.596	23.98	0.2744	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,596.98540	2,663.996	23.98	0.7256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			452.01290	434.275	24.22	0.2654	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,700.81290	2,768.675	24.22	0.7346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			435.45360	418.591	24.47	0.2561	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,814.25360	2,882.991	24.47	0.7439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,960.94420	1,890.172	16.76	0.8267	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			189.74420	204.572	16.76	0.1733	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,888.03040	1,817.868	16.70	0.8145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			206.83040	222.268	16.70	0.1855	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			356.22410	353.395	27.74	0.2054	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,845.02410	3,927.795	27.74	0.7946	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,607.40520	2,531.831	17.27	0.9082	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			86.20520	96.231	17.27	0.0918	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,981.13720	2,903.817	17.46	0.9334	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	28/06/2016	Foreign Exchange Option	11.80	Put			59.83720	68.517	17.46	0.0666	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			531.57220	510.651	23.49	0.3000	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,430.27220	2,495.351	23.49	0.7000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			528.62400	510.104	24.30	0.2819	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,856.42400	2,925.204	24.30	0.7181	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,067.84800	2,990.341	17.30	0.9307	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			65.64800	75.441	17.30	0.0693	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			177.41790	195.365	16.88	0.1509	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			879.41300	846.602	21.18	0.4376	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,555.21300	1,610.402	21.18	0.5624	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,321.61790	2,251.565	16.88	0.8491	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,158.37620	3,079.683	17.16	0.9285	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			72.17620	82.183	17.16	0.0715	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			525.95300	510.216	25.16	0.2655	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,339.75300	3,412.716	25.16	0.7345	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,677.30050	1,619.610	17.27	0.7110	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			460.40050	491.710	17.27	0.2890	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			545.79070	529.676	25.15	0.2698	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,368.89070	3,441.776	25.15	0.7302	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			538.87260	523.083	25.26	0.2664	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,421.97260	3,495.183	25.26	0.7336	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,797.08250	1,736.945	16.92	0.7434	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			380.18250	409.045	16.92	0.2566	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,638.05930	1,581.227	17.41	0.6984	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			495.55930	527.827	17.41	0.3016	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			606.29020	587.501	24.36	0.2976	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			2,983.79020	3,054.101	24.36	0.7024	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,956.60760	1,887.623	16.66	0.7740	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			324.50760	344.923	16.66	0.2260	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,971.32810	1,902.266	16.67	0.7767	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			319.22810	339.566	16.67	0.2233	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,963.96250	1,894.937	16.66	0.7754	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			321.86250	342.237	16.66	0.2246	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			579.25580	563.053	25.01	0.2797	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,325.95580	3,399.353	25.01	0.7203	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,983.25460	1,914.131	16.65	0.7772	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			319.95460	340.431	16.65	0.2228	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,975.88540	1,906.803	16.65	0.7759	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			322.58540	343.103	16.65	0.2241	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,968.53540	1,899.489	16.64	0.7745	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			325.23540	345.789	16.64	0.2255	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,256.84260	3,177.825	17.04	0.9264	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			78.34260	89.325	17.04	0.0736	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			555.21220	548.682	26.42	0.2616	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,826.71220	3,910.182	26.42	0.7384	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			595.12000	589.813	27.71	0.2602	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,303.12000	4,388.513	27.71	0.7398	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,346.93050	3,266.954	17.00	0.9248	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			84.93050	95.654	17.00	0.0752	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,452.64280	3,372.908	16.94	0.9233	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			91.84280	102.508	16.94	0.0767	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			635.30520	636.237	29.07	0.2588	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,874.50520	4,965.837	29.07	0.7412	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,761.09170	2,688.253	16.82	0.8535	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			212.39170	229.853	16.82	0.1465	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,777.05210	2,704.096	16.81	0.8555	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			208.35210	225.696	16.81	0.1445	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,769.06520	2,696.168	16.81	0.8545	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			210.36520	227.768	16.81	0.1455	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,288.26010	2,216.850	16.88	0.7837	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			364.66010	383.450	16.88	0.2163	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,281.04310	2,209.661	16.88	0.7825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			367.44310	386.261	16.88	0.2175	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			636.58820	616.553	28.97	0.2483	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,222.98820	5,293.153	28.97	0.7517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,518.32650	3,438.306	16.84	0.9234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			94.72650	104.906	16.84	0.0766	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,295.49100	2,224.048	16.88	0.7849	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			361.89100	380.648	16.88	0.2151	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,589.66990	1,548.758	20.82	0.5526	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,474.46990	1,523.158	20.82	0.4474	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,596.26350	1,554.986	20.78	0.5545	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,461.06350	1,509.386	20.78	0.4455	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,592.96470	1,551.866	20.80	0.5536	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,467.76470	1,516.266	20.80	0.4464	0.00	0	0
Total \$ / R Option												244,808.50	1,000	1,979,330
Total \$ / R												837,391,720.70	60,234	2,798,193
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.11870		14.20230			0.0000	4,532,102.70	321	620
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.35710		14.44010			0.0000	430,713.00	30	209
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.59560		14.68120			0.0000	0.00	0	114
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.86370		14.95330			0.0000	0.00	0	0
Total \$ / R MAXI Future												4,962,815.70	351	943
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			906.20090	952.937	19.56	0.0204	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			235,152.06180	226,839.159	19.53	0.9793	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			922.06180	969.159	19.53	0.0207	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			237,120.60170	228,806.948	19.59	0.9800	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			890.60170	936.948	19.59	0.0200	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			236,136.20090	227,822.937	19.56	0.9796	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			212,222.42260	204,569.420	17.38	0.9053	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			7,212.42260	7,859.420	17.38	0.0947	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			211,312.56790	203,665.340	17.36	0.9043	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			7,302.56790	7,955.340	17.36	0.0957	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			210,403.67310	202,762.262	17.35	0.9033	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			7,393.67310	8,052.262	17.35	0.0967	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			156,441.79200	150,554.776	17.00	0.7417	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			32,321.79200	34,994.775	17.00	0.2583	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			155,795.07350	149,917.588	17.01	0.7399	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			32,675.07350	35,357.588	17.01	0.2601	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			155,150.62340	149,283.013	17.03	0.7380	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			33,030.62340	35,723.014	17.03	0.2620	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			114,923.95410	110,849.002	20.09	0.5199	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			120,593.95410	125,479.002	20.09	0.4801	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			115,611.82310	111,509.628	20.05	0.5224	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			119,281.82310	124,139.628	20.05	0.4776	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			115,267.18810	111,178.339	20.07	0.5211	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			119,937.18810	124,808.339	20.07	0.4789	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												4,962,815.70	351	943
£ / R	On	11/12/2015	Foreign Exchange Future			21.37430	21.55250			0.0000	230,970,685.80	10,806	30,670	
£ / R	On	14/03/2016	Foreign Exchange Future			21.72870	21.90760			0.0000	30,420,180.00	1,400	3,173	
£ / R	On	13/06/2016	Foreign Exchange Future			22.08370	22.26800			0.0000	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.29560	22.29560			0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.48600	22.67750			0.0000	0.00	0	0	
Total £ / R Future												261,390,865.80	12,206	33,843
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,694.19380	3,516.773	19.49	0.9821	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		11.69380	12.473	19.49	0.0179	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,407.39160	3,229.978	18.63	0.9771	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		14.89160	15.678	18.63	0.0229	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,082.20910	2,904.787	17.66	0.9696	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		19.70910	20.487	17.66	0.0304	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,072.37920	2,894.956	17.63	0.9693	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		19.87920	20.656	17.63	0.0307	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,062.55080	2,885.128	17.60	0.9691	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		20.05080	20.828	17.60	0.0309	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,196.76810	2,028.675	15.68	0.9218	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		44.26810	54.375	15.68	0.0782	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,668.63440	1,515.120	16.00	0.8326	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		116.13440	140.820	16.00	0.1674	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,570.05860	1,420.481	16.06	0.8100	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		137.55860	166.181	16.06	0.1900	0.00	0	12,000	
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,482.14610	1,336.465	16.12	0.7879	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		159.64610	192.165	16.12	0.2121	0.00	0	20,000	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,404.37040	1,262.809	16.19	0.7667	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			181.87040	218.509	16.19	0.2333	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,107.77740	984.071	16.58	0.6689	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			305.27740	359.771	16.58	0.3311	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,094.84460	971.936	16.60	0.6640	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			312.34460	367.636	16.60	0.3360	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			1,069.28960	947.976	16.63	0.6543	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			326.78960	383.676	16.63	0.3457	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			841.69250	736.215	17.00	0.5579	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			489.19250	561.915	17.00	0.4421	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			764.51380	665.126	17.14	0.5212	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			562.01380	640.826	17.14	0.4788	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			692.94330	603.783	17.38	0.4854	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			640.44330	729.483	17.38	0.5146	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			565.46790	490.130	17.92	0.4139	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			832.96790	935.830	17.92	0.5861	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			234.97390	199.196	20.20	0.1943	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,882.47390	2,024.896	20.20	0.8057	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,835.44710	2,672.358	15.86	0.8872	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			117.84710	133.659	15.86	0.1128	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,826.44860	2,663.476	15.85	0.8864	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			118.84860	134.776	15.85	0.1136	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,817.45750	2,654.598	15.84	0.8856	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			119.85750	135.898	15.84	0.1144	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,228.08700	2,090.038	15.66	0.7372	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			450.08700	496.338	15.66	0.2628	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,221.13910	2,083.290	15.67	0.7359	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			453.13910	499.590	15.67	0.2641	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,214.20480	2,076.561	15.67	0.7347	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			456.20480	502.861	15.67	0.2653	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,018.38080	2,016.452	16.63	0.6526	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,557.11000	1,554.846	18.16	0.4622	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			787.23740	784.824	22.59	0.2864	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,341.63740	4,339.224	22.59	0.7136	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			922.78080	920.852	16.63	0.3474	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,589.80240	1,587.543	18.14	0.5397	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,544.20240	1,541.943	18.14	0.4603	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,586.25090	1,583.989	18.15	0.5387	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,550.65090	1,548.389	18.15	0.4613	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,582.71000	1,580.446	18.16	0.5378	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,454.50540	1,370.119	17.99	0.4857	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,767.00540	1,874.119	17.99	0.5143	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,451.26010	1,367.050	18.00	0.4848	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,773.76010	1,881.050	18.00	0.5152	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,448.02440	1,363.989	18.02	0.4838	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,780.52440	1,887.989	18.02	0.5162	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Option												0.00	0	124,208
Total £ / R												261,390,865.80	12,206	158,051
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11785		0.11877			0.0000	0.00	0	8,283
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12012		0.12085			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12239		0.12316			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,389
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call		2,878.62870	2,786.909	23.11	0.9961		0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put		1.92870	1.509	23.11	0.0039		0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call		1,883.11920	1,791.723	17.87	0.9820		0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put		6.41920	6.323	17.87	0.0180		0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call		959.04580	856.414	15.87	0.8431		0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put		82.34580	71.014	15.87	0.1569		0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call		682.13610	597.753	18.28	0.5279		0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put		596.93610	585.753	18.28	0.4721		0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call		2,112.82240	2,030.953	15.55	0.9637		0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put		27.62240	18.953	15.55	0.0363		0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call		1,255.40290	1,162.927	16.22	0.8043		0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put		170.20290	150.927	16.22	0.1957		0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put		635.22930	617.776	18.01	0.4183		0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call		608.91500	536.895	20.45	0.3957		0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put		1,293.31500	1,297.395	20.45	0.6043		0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call		1,534.67570	1,438.305	16.33	0.8013		0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put		219.07570	198.805	16.33	0.1987		0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call		950.82930	857.276	18.01	0.5817		0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,389
€ / R	On	26/10/2015	Foreign Exchange Future			15.72160		15.79350			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.86300		15.93330			0.0000	430,331,464.00	27,128	82,387
€ / R	On	25/01/2016	Foreign Exchange Future			16.00690		16.07540			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			16.16230		16.23240			0.0000	1,309,146.30	81	28,107
€ / R	On	13/06/2016	Foreign Exchange Future			16.46670		16.53980			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.81570		16.89350			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			17.14990		17.22860			0.0000	0.00	0	0
Total € / R Future												431,640,610.30	27,209	110,744
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call		1,470.43210	1,400.747	18.31	0.9703		0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put		6.93210	9.147	18.31	0.0297		0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call		1,460.68570	1,391.046	18.30	0.9695		0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		7.18570	9.446	18.30	0.0305		0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		1,450.94730	1,381.354	18.29	0.9686		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		7.44730	9.754	18.29	0.0314	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		918.11270	852.596	17.60	0.8680	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		44.61270	50.996	17.60	0.1320	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		243.07290	258.249	17.73	0.3073	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		157.11460	165.106	17.36	0.2238	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		345.47110	314.075	20.01	0.3464	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		912.17110	951.075	20.01	0.6536	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		1,060.23780	998.434	17.37	0.7657	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		166.93780	175.434	17.37	0.2343	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		886.37290	831.249	17.73	0.6927	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		31.89860	31.302	17.77	0.0565	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		610.56220	563.995	18.48	0.5417	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		457.26220	480.995	18.48	0.4583	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		1,098.02660	1,035.593	17.35	0.7788	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		154.72660	162.593	17.35	0.2212	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		1,090.41460	1,028.106	17.36	0.7762	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		46.76230	47.446	17.19	0.0827	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		1,082.83130	1,020.646	17.36	0.7736	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		159.53130	167.646	17.36	0.2264	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		2,059.76970	1,988.988	18.12	0.9527	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		26.46970	25.988	18.12	0.0473	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,935.19860	1,864.301	17.77	0.9435	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.33770	0.372	26.47	0.0007	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,890.84780	2,820.533	20.37	0.9857	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		7.54780	7.533	20.37	0.0143	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		2,107.92700	2,037.187	18.25	0.9558	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		24.62700	24.187	18.25	0.0442	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,680.06230	1,610.446	17.19	0.9173	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,983.63770	4,913.372	26.47	0.9993	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,577.81250	1,518.690	17.07	0.8353	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		132.41250	141.790	17.07	0.1647	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		1,404.49690	1,346.930	17.13	0.7936	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		179.09690	190.030	17.13	0.2064	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		1,351.53560	1,294.479	17.15	0.7793	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		196.13560	207.579	17.15	0.2207	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,594.06180	1,534.800	17.06	0.8389	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		128.66180	137.900	17.06	0.1611	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,585.92730	1,526.736	17.06	0.8371	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		130.52730	139.836	17.06	0.1629	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		3,064.83850	2,999.151	18.13	0.9566	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		32.43850	36.851	18.13	0.0434	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		941.48920	900.811	18.25	0.5670	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		659.08920	688.511	18.25	0.4330	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		855.89700	817.348	18.62	0.5275	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		773.49700	805.048	18.62	0.4725	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		3,209.00810	3,142.852	18.29	0.9633	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	Put		26.60810	30.552	18.29	0.0367	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,521.57060	1,467.720	16.94	0.7679	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		249.17060	265.420	16.94	0.2321	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		1,457.67440	1,404.253	16.98	0.7511	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		275.27440	291.953	16.98	0.2489	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		2,454.70940	2,391.360	17.46	0.9141	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		72.30940	79.060	17.46	0.0859	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		2,291.27200	2,228.643	17.27	0.8979	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		88.87200	96.343	17.27	0.1021	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,795.97190	1,737.970	16.76	0.8299	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		163.57190	175.670	16.76	0.1701	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		797.05260	760.351	18.90	0.4990	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		864.65260	898.051	18.90	0.5010	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		2,327.34060	2,264.549	17.31	0.9017	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		84.94060	92.249	17.31	0.0983	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		2,318.30990	2,255.559	17.30	0.9007	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		85.90990	93.259	17.30	0.0993	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		1,244.68910	1,193.601	17.17	0.6882	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		382.28910	401.301	17.17	0.3118	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		2,309.28670	2,246.577	17.29	0.8998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		86.88670	94.277	17.29	0.1002	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,565.11680	1,510.963	16.91	0.7788	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		232.71680	248.663	16.91	0.2212	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		1,280.29250	1,239.611	17.77	0.6118	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		700.49250	732.911	17.77	0.3882	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		2,491.45760	2,432.122	16.86	0.8677	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		151.65760	165.422	16.86	0.1323	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		392.55530	417.091	16.82	0.2713	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,685.27770	1,636.615	16.80	0.7319	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		385.47770	409.915	16.80	0.2681	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,678.80680	1,630.196	16.81	0.7303	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		389.00680	413.496	16.81	0.2697	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,672.35530	1,623.791	16.82	0.7287	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		2,284.82670	2,220.572	16.50	0.7891	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		341.32670	354.872	16.50	0.2109	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		2,277.27470	2,213.005	16.49	0.7880	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		343.77470	357.305	16.49	0.2120	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		2,292.39590	2,228.156	16.50	0.7903	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		338.89590	352.456	16.50	0.2097	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put		1,341.52890	1,378.093	19.37	0.4400	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call		1,576.59220	1,534.607	19.38	0.5589	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put		1,347.99220	1,384.707	19.38	0.4411	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call		1,573.06780	1,531.233	19.40	0.5578	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,354.46780	1,391.333	19.40	0.4422	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,580.12890	1,537.993	19.37	0.5600	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	341,570
Total € / R												431,640,610.30	27,209	452,314
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.86980		9.90030			0.0000	0.00	0	9,812
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.99100		10.01990			0.0000	0.00	0	4,792
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.11680		10.14660			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.26310		10.29420			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	14,604
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			432.17070	452.081	14.16	0.6872	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.08110	0.080	19.70	0.0004	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,650.35520	2,619.854	20.01	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.05520	0.054	20.01	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,600.36690	2,569.866	19.85	0.9997	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.06690	0.066	19.85	0.0003	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,550.38110	2,519.880	19.70	0.9996	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			638.21780	611.493	12.73	0.8584	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			37.91780	41.693	12.73	0.1416	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			404.36270	382.056	12.76	0.6965	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			104.06270	112.256	12.76	0.3035	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			132.47070	121.881	14.16	0.3128	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			671.61130	651.248	13.72	0.7183	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			161.71130	170.248	13.72	0.2817	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			685.42320	664.851	13.72	0.7261	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			155.52320	163.851	13.72	0.2739	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			678.26200	657.787	13.71	0.7223	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			158.36200	166.787	13.71	0.2777	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			548.00930	532.788	15.33	0.5339	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			491.40930	505.988	15.33	0.4661	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			543.75280	528.567	15.35	0.5309	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			497.15280	511.767	15.35	0.4691	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			552.30090	537.040	15.32	0.5369	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			485.70090	500.240	15.32	0.4631	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			592.51800	608.907	15.89	0.4531	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			682.61740	667.948	15.91	0.5444	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			598.41740	614.848	15.91	0.4556	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			690.84500	676.097	15.87	0.5493	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			586.64500	602.997	15.87	0.4507	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			686.71800	672.007	15.89	0.5469	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												0.00	0	15,207
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.52370		10.61750			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.69770		10.79170			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 CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			378.57350	317.589	16.03	0.5321	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			251.07350	283.889	16.03	0.4679	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			373.42250	312.906	16.05	0.5268	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			255.92250	289.206	16.05	0.4732	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			368.32430	308.609	16.08	0.5216	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			260.82430	294.909	16.08	0.4784	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			499.66940	550.196	16.96	0.5134	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			489.40660	445.204	16.91	0.4929	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			487.70660	537.504	16.91	0.5071	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			485.30590	441.534	16.94	0.4897	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			493.60590	543.834	16.94	0.5103	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			481.36940	437.896	16.96	0.4866	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			14.55020		14.60630			0.0000	0.00	0	7,349
CHF / R	On	14/03/2016	Foreign Exchange Future			14.85540		14.91070			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			232.89150	247.093	18.54	0.3063	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			832.74900	790.979	18.56	0.6905	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			236.44900	250.779	18.56	0.3095	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			845.66560	803.644	18.53	0.6968	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			229.36560	243.444	18.53	0.3032	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			839.19150	797.293	18.54	0.6937	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			755.84100	726.770	19.69	0.4995	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			835.14100	861.370	19.69	0.5005	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			752.14210	723.164	19.71	0.4976	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			841.44210	867.764	19.71	0.5024	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			748.46320	719.573	19.73	0.4957	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			847.76320	874.173	19.73	0.5043	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			2.20550		2.20890			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.22330		2.22680			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			2,114.72060	2,072.651	18.66	0.8757	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			125.72060	117.651	18.66	0.1243	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,292.21740	2,250.669	18.88	0.8961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			103.21740	95.669	18.88	0.1039	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,202.45170	2,160.464	18.74	0.8867	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			113.45170	105.464	18.74	0.1133	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			904.80370	921.425	18.14	0.4269	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,222.76830	1,205.435	18.19	0.5585	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			954.76830	972.435	18.19	0.4415	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,174.22990	1,157.943	18.24	0.5439	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,006.22990	1,024.943	18.24	0.4561	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,272.80370	1,254.425	18.14	0.5731	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			2.12820		2.13850			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.16950		2.18010			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,751.44050	1,662.093	21.39	0.7733	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			266.44050	280.093	21.39	0.2267	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,677.12690	1,589.143	21.40	0.7571	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			292.12690	307.143	21.40	0.2429	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,604.51930	1,517.971	21.42	0.7403	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			319.51930	335.971	21.42	0.2597	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,300.83560	1,246.687	19.69	0.5535	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			999.83560	1,051.687	19.69	0.4465	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,255.82470	1,203.062	19.79	0.5397	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,054.82470	1,108.062	19.79	0.4603	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,347.31610	1,292.780	19.61	0.5673	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			946.31610	997.780	19.61	0.4327	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			0.13210		0.13330			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13090		0.13160			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13150		0.12850			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06870		0.06900			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06520		0.06550			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06230		0.06250			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.90630		8.95000			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.95270		8.95260			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.04710		9.04590			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.14570		9.14500			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			0.00000	102.461	14.23	0.4615	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			0.00000	136.161	14.23	0.5385	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			0.00000	98.439	14.28	0.4484	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			0.00000	142.139	14.28	0.5516	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			0.00000	94.545	14.32	0.4354	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			0.00000	148.245	14.32	0.5646	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			0.00000	119.875	14.04	0.5151	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			0.00000	113.575	14.04	0.4849	1,362,900.00	12,000	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			155.16390	151.081	13.22	0.4099	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			292.56390	288.381	13.22	0.5901	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			151.99950	147.919	13.26	0.4030	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			299.39950	295.219	13.26	0.5970	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			148.89850	144.821	13.31	0.3963	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			306.29850	302.121	13.31	0.6037	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			324.76680	323.042	14.99	0.4800	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			418.86680	415.942	14.99	0.5200	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			321.16830	319.423	15.02	0.4759	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			425.26830	422.323	15.02	0.5241	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			317.61100	315.848	15.05	0.4717	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			431.71100	428.748	15.05	0.5283	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			530.34250	530.381	15.10	0.5719	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			395.34250	394.681	15.10	0.4281	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			539.52840	539.653	15.06	0.5788	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			384.52840	383.953	15.06	0.4212	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			534.91840	535.000	15.08	0.5754	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			389.91840	389.300	15.08	0.4246	0.00	0	0
Total NZ\$ / R Option												1,362,900.00	12,000	12,000
Total NZ\$ / R												1,362,900.00	12,000	12,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12350		1.12190			0.0000	0.00	0	120
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12570		1.12410			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12820		1.12660			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	120
Total QUANTO € / \$												0.00	0	120
RAIN	On	11/12/2015	Foreign Exchange Future			24,864.42000		24,977.96000			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 RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Future			9.85810		9.91300			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			1,555.32120	1,518.237	72.86	0.6288	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.34	Put			982.32120	1,000.137	72.86	0.3712	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.35	Call			1,551.12310	1,513.171	72.86	0.6275	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.35	Put			988.12310	1,005.071	72.86	0.3725	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.36	Call			1,546.94000	1,489.053	71.71	0.6263	0.00	0	0
SGD / R On 11/12/2015 Foreign Exchange Option	9.36	Put			993.94000	990.953	71.71	0.3737	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			4.54770		4.55900			0.0000	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Future			4.49640		4.50700			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			174.47090	167.637	16.98	0.5817	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			105.47090	109.937	16.98	0.4183	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			168.68750	161.960	16.95	0.5702	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			109.68750	114.260	16.95	0.4298	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			163.01740	156.398	16.93	0.5588	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			114.01740	118.698	16.93	0.4412	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Call			229.65630	223.774	18.20	0.5291	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.49	Put			212.65630	217.374	18.20	0.4709	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Call			224.79760	218.984	18.20	0.5220	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.50	Put			217.79760	222.584	18.20	0.4780	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			220.33710	214.596	18.23	0.5148	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			223.33710	228.196	18.23	0.4852	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			1.11030		1.21150			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.09170		1.18900			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	7,688
Total ZMW / R									0.00	0	7,688

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1535141204.00	99,000	1,059,506
Total Options									1607708.50	13,000	2,457,711
Grand Total:									1,536,748,912.50	112,000	3,517,217