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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/09/2015 Foreign Exchange Future			13.38220		13.29080			0.0000	0.00	0	0
\$ / R On 08/09/2015 Foreign Exchange Future			13.38990		13.30050			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.39380		13.30440			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.40300		13.31420			0.0000	517,181,561.00	38,587	543,937
\$ / R On 17/09/2015 Foreign Exchange Future			13.41030		13.32150			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.42500		13.33620			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.42990		13.34110			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.43720		13.34850			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.44210		13.35340			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.47350		13.38430			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.50940		13.41980			0.0000	216,150.40	16	350
\$ / R On 05/11/2015 Foreign Exchange Future			13.52860		13.43890			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.55770		13.46780			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.56010		13.47020			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.56490		13.47510			0.0000	0.00	0	8,000
\$ / R On 25/11/2015 Foreign Exchange Future			13.57700		13.48710			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.60880		13.51870			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.61620		13.52610			0.0000	173,075,518.20	12,711	202,275
\$ / R On 21/12/2015 Foreign Exchange Future			13.64100		13.55070			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.69790		13.60710			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.73260		13.64150			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Future			13.77220		13.68080			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.78950		13.69800			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.80440		13.71270			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.84190		13.74980			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.84940		13.75730			0.0000	0.00	0	24,183
\$ / R	On	29/03/2016	Foreign Exchange Future			13.88730		13.79450			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.95790		13.86410			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.03600		13.94120			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.06160		13.96640			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.06950		13.97420			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.08000		13.98460			0.0000	0.00	0	14,960
\$ / R	On	28/06/2016	Foreign Exchange Future			14.11940		14.02340			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.19560		14.09860			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.23500		14.13740			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.27450		14.17630			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.32450		14.22520			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.33390		14.23470			0.0000	358,347.50	25	700
\$ / R	On	28/09/2016	Foreign Exchange Future			14.35510		14.25610			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.42090		14.32250			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.49840		14.40080			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.53610		14.43880			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.54780		14.45060			0.0000	0.00	0	0
Total \$ / R Future												690,831,577.10	51,339	802,088
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			281.93740	357.591	22.77	0.9442	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			21.13740	5.391	22.77	0.0558	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			290.63800	367.145	22.87	0.9484	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			19.83800	4.945	22.87	0.0516	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			206.61340	263.819	18.18	0.7390	0.00	0	1,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			86.11340	53.919	18.18	0.2610	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			378.73240	456.793	19.02	0.9000	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			28.23240	16.893	19.02	0.1000	0.00	0	3,000
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,145.27660	1,234.396	23.29	0.9961	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.87660	0.596	23.29	0.0039	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,114.25770	2,203.059	28.08	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.05770	0.059	28.08	0.0003	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,824.37660	1,913.165	26.33	0.9991	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.17660	0.165	26.33	0.0009	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,314.22670	2,403.029	29.29	0.9998	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.00370	0.003	30.20	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,334.22480	2,423.027	29.41	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.02480	0.027	29.41	0.0001	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			996.33500	910.359	21.57	0.9419	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			6.25340	8.161	22.07	0.0372	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,142.05340	1,055.161	22.07	0.9628	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,754.20220	2,843.002	29.84	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.00220	0.002	29.84	0.0000	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,714.20370	2,803.003	30.20	1.0000	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			160.77120	114.323	16.80	0.3796	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			144.58630	173.778	17.07	0.5092	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			230.38630	170.778	17.07	0.4908	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.03070	0.052	47.25	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,185.83070	5,097.052	47.25	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			10.53500	13.358	21.57	0.0581	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			84.06800	54.738	16.39	0.2252	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			266.55600	321.389	16.50	0.7348	742,408.13	2,310	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			102.35600	68.389	16.50	0.2652	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			3.94320	5.303	22.51	0.0250	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,269.74320	1,182.303	22.51	0.9750	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			194.97120	237.323	16.80	0.6204	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			54.23710	33.457	16.16	0.1547	16,762.01	501	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			325.27840	388.307	16.30	0.8047	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			71.07840	45.307	16.30	0.1953	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			28.57730	34.192	20.44	0.1334	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			714.37730	631.192	20.44	0.8666	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			298.26800	357.738	16.39	0.7748	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			26.15290	14.910	15.84	0.0810	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			446.90660	522.074	15.93	0.9010	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			32.70660	19.074	15.93	0.0990	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			210.09940	255.335	16.73	0.6478	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			145.89940	102.335	16.73	0.3522	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			368.43710	436.457	16.16	0.8453	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			9.28360	6.077	16.11	0.0370	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			577.37090	660.065	15.59	0.9566	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			13.17090	7.065	15.59	0.0434	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			318.39140	380.546	16.32	0.7974	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			74.19140	47.546	16.32	0.2026	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			480.35290	557.910	15.84	0.9190	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			5.44510	4.565	17.16	0.0272	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			699.99160	787.827	16.95	0.9711	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			5.79160	4.827	16.95	0.0289	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			430.60230	504.471	15.97	0.8911	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			36.40230	21.471	15.97	0.1089	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			623.48360	709.077	16.11	0.9630	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			4.04780	3.495	18.22	0.0204	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			808.36610	896.587	18.11	0.9790	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			4.16610	3.587	18.11	0.0210	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			532.43540	613.050	15.70	0.9416	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			18.23540	10.050	15.70	0.0584	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			719.64510	807.565	17.16	0.9728	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			3.06560	2.720	19.27	0.0155	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			877.61890	966.001	18.85	0.9827	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			3.41890	3.001	18.85	0.0173	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			651.63300	738.566	16.43	0.9663	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			7.43300	5.565	16.43	0.0337	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			818.24780	906.495	18.22	0.9796	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			2.18930	2.008	20.64	0.0111	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			1,016.56080	1,105.149	20.32	0.9880	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			2.36080	2.149	20.32	0.0120	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			768.88330	856.986	17.69	0.9765	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			4.68330	3.986	17.69	0.0235	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			917.26560	1,005.720	19.27	0.9845	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			1.56550	1.483	22.11	0.0079	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			1,116.04530	1,204.721	21.37	0.9907	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			1.84530	1.721	21.37	0.0093	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			838.02360	926.320	18.43	0.9807	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			3.82360	3.320	18.43	0.0193	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			1,046.38930	1,135.008	20.64	0.9889	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			1.33610	1.285	22.84	0.0067	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			1,235.59720	1,324.338	22.63	0.9929	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			1.39720	1.338	22.63	0.0071	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			927.18450	1,015.655	19.37	0.9849	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			2.98450	2.655	19.37	0.0151	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,185.76550	1,274.483	22.11	0.9921	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			0.58790	0.505	24.46	0.0027	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,315.37170	1,404.048	23.25	0.9945	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			1.17170	1.048	23.25	0.0055	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			1,086.18390	1,174.837	21.06	0.9900	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			1.98390	1.837	21.06	0.0100	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,255.53610	1,344.285	22.84	0.9933	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.27050	0.245	25.67	0.0013	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,694.49230	1,783.263	25.54	0.9986	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			0.29230	0.263	25.54	0.0014	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			1,215.66170	1,304.394	22.42	0.9926	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			1.46170	1.394	22.42	0.0074	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,514.78790	1,603.505	24.46	0.9973	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.18360	0.171	26.27	0.0009	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,804.39080	1,893.177	26.21	0.9990	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.19080	0.177	26.21	0.0010	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,275.47830	1,364.213	23.01	0.9936	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			1.27830	1.213	23.01	0.0064	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,714.47050	1,803.245	25.67	0.9987	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.06730	0.068	27.84	0.0004	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			2,024.28160	2,113.081	27.54	0.9996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.08160	0.081	27.54	0.0004	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,564.68410	1,653.421	24.76	0.9977	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.48410	0.421	24.76	0.0023	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,814.38360	1,903.171	26.27	0.9991	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	14/09/2015	Foreign Exchange Option	11.00	Put			0.02670	0.029	29.29	0.0002	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,144.25140	2,233.053	28.26	0.9997	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.05140	0.053	28.26	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,774.41440	1,863.198	26.03	0.9989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.21440	0.198	26.03	0.0011	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			2,074.26730	2,163.068	27.84	0.9996	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			403.85610	470.265	16.18	0.8363	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			62.35610	39.965	16.18	0.1637	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			389.25950	454.213	16.24	0.8241	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			67.75950	43.913	16.24	0.1759	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			73.44460	84.408	19.67	0.2295	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			667.24460	589.408	19.67	0.7705	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			374.79470	432.245	16.38	0.7361	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			123.69470	92.345	16.38	0.2639	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,548.54160	2,637.260	23.46	0.9997	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.04160	0.060	23.46	0.0003	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,198.64720	2,287.386	22.03	0.9992	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.14720	0.186	22.03	0.0008	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,948.85960	2,037.613	21.00	0.9982	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,452.16160	3,363.580	28.90	0.9975	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.35960	0.413	21.00	0.0018	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			288.79860	333.468	16.61	0.6178	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			210.29860	166.268	16.61	0.3822	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			82.92000	94.081	19.73	0.2303	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			734.42000	656.881	19.73	0.7697	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.66160	0.780	28.90	0.0025	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			604.45420	679.094	15.40	0.8748	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			51.05420	36.994	15.40	0.1252	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			600.54670	669.427	15.56	0.8106	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			96.24670	75.927	15.56	0.1894	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			15.18480	22.783	31.11	0.0360	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,575.38480	3,493.383	31.11	0.9640	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,620.92060	2,710.607	21.26	0.9966	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.12060	1.207	21.26	0.0034	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,271.60950	2,361.514	19.69	0.9939	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			1.80950	2.114	19.69	0.0061	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			315.11410	348.214	17.48	0.4922	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			455.31410	398.814	17.48	0.5078	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			618.75910	680.405	15.92	0.7347	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			179.85910	151.805	15.92	0.2653	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			811.16980	887.329	15.43	0.8362	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			92.26980	78.729	15.43	0.1638	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			579.75450	634.213	16.25	0.6723	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			261.95450	226.513	16.25	0.3277	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			573.57120	627.056	16.33	0.6644	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			273.37120	236.956	16.33	0.3356	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	13.14	Call		597.50880	653.003	16.27	0.6758	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		262.40880	228.103	16.27	0.3242	0.00	0	8,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		789.64350	858.795	15.45	0.7809	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		152.54350	131.795	15.45	0.2191	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		738.01690	803.629	15.67	0.7529	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		180.91690	156.629	15.67	0.2471	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		677.52200	738.461	15.93	0.7168	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		4,007.19200	3,927.897	32.37	0.9368	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,690.00460	2,780.413	19.96	0.9923	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		2.90460	3.413	19.96	0.0077	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,342.05550	2,432.773	18.73	0.9869	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		4.95550	5.773	18.73	0.0131	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		611.25450	551.754	17.94	0.5343	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		951.59110	1,030.969	15.31	0.8450	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		94.49110	83.969	15.31	0.1550	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		332.40280	359.684	18.34	0.4283	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		695.30280	632.684	18.34	0.5717	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		44.29200	54.897	32.37	0.0632	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		364.75950	321.122	16.74	0.3945	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		478.04340	519.455	17.01	0.5689	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		420.94340	372.455	17.01	0.4311	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		394.67510	427.322	17.67	0.4919	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		557.57510	500.322	17.67	0.5081	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		368.35450	398.754	17.94	0.4657	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		220.42200	191.461	15.93	0.2832	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		564.63220	615.320	16.50	0.6389	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		317.53220	278.320	16.50	0.3611	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call		559.71920	609.914	16.53	0.6352	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		322.61920	282.914	16.53	0.3648	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		521.85950	568.122	16.74	0.6055	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,232.52520	1,319.763	15.08	0.9017	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		53.82520	50.963	15.08	0.0983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		344.80500	304.579	16.50	0.3603	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		606.38460	654.923	16.58	0.6294	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		360.28460	318.723	16.58	0.3706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		551.60760	594.852	16.90	0.5888	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		425.50760	378.652	16.90	0.4112	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		726.59770	785.375	15.96	0.7081	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		250.49770	219.175	15.96	0.2919	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		698.69150	755.259	16.09	0.6911	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		272.59150	239.058	16.09	0.3089	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		645.86410	697.972	16.36	0.6568	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		319.76410	281.772	16.36	0.3432	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		841.97530	910.563	15.52	0.7705	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		175.87530	154.363	15.52	0.2295	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		816.44250	881.678	15.55	0.7585	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			190.34250	165.478	15.55	0.2415	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			755.51780	816.481	15.82	0.7251	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			229.41780	200.280	15.82	0.2749	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,030.57640	1,110.778	15.33	0.8418	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			104.47640	94.578	15.33	0.1582	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			911.42010	985.096	15.45	0.7995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			145.32010	128.896	15.45	0.2005	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			883.06510	954.900	15.48	0.7881	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			156.96510	138.700	15.48	0.2119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,061.74980	1,143.359	15.30	0.8516	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			95.64980	87.159	15.30	0.1484	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,053.90580	1,135.172	15.31	0.8492	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			97.80580	88.972	15.31	0.1508	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,046.09690	1,127.013	15.32	0.8468	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			99.99690	90.813	15.32	0.1532	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,383.19340	1,475.073	15.26	0.9234	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			37.09340	38.873	15.26	0.0766	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,364.41320	1,456.316	15.21	0.9211	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			38.31320	40.116	15.21	0.0789	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,109.49950	1,193.047	15.26	0.8656	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			83.39950	76.847	15.26	0.1344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,458.68430	1,550.463	15.48	0.9320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			32.58430	34.263	15.48	0.0680	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,411.43460	1,503.278	15.34	0.9267	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			35.33460	37.078	15.34	0.0733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,402.01190	1,493.867	15.32	0.9257	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			35.91190	37.667	15.32	0.0743	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,601.63980	1,693.205	15.88	0.9457	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			25.53980	27.005	15.88	0.0543	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,553.80260	1,645.440	15.74	0.9414	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			27.70260	29.240	15.74	0.0586	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,515.66200	1,607.357	15.64	0.9378	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			29.56200	31.157	15.64	0.0622	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,794.53710	1,885.809	16.41	0.9600	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			18.43710	19.609	16.41	0.0400	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,746.10430	1,837.448	16.28	0.9568	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			20.00430	21.248	16.28	0.0432	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,649.64400	1,741.135	16.01	0.9497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			23.54400	24.935	16.01	0.0503	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,136.49680	2,227.326	17.35	0.9768	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			10.39680	11.126	17.35	0.0232	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,940.52920	2,031.596	16.82	0.9683	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			14.42920	15.397	16.82	0.0317	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,930.76690	2,021.847	16.79	0.9678	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			14.66690	15.647	16.79	0.0322	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,581.05150	2,671.502	18.56	0.9887	0.00	0	4,331

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		4.95150	5.302	18.56	0.0113	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,531.47880	2,621.961	18.42	0.9878	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		5.37880	5.761	18.42	0.0122	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,333.58300	2,424.217	17.89	0.9831	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		7.48300	8.017	17.89	0.0169	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,376.34380	4,466.463	23.66	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.24380	0.263	23.66	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,326.38840	4,416.510	23.66	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.28840	0.310	23.66	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,276.44030	4,366.564	23.66	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.34030	0.364	23.66	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		106.28890	114.593	24.39	0.1368	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,380.18890	2,298.393	24.39	0.8632	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		78.69010	85.584	26.93	0.0994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,052.59010	2,969.384	26.93	0.9006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		4.81670	6.944	32.87	0.0092	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,248.71670	7,160.744	32.87	0.9908	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		191.73630	204.707	21.41	0.2395	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,505.63630	1,428.507	21.41	0.7605	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		176.02540	188.143	21.83	0.2212	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,619.92540	1,541.943	21.83	0.7788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		172.58170	184.505	21.92	0.2172	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,646.48170	1,568.305	21.92	0.7828	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		264.41300	282.693	19.89	0.3218	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,108.31300	1,036.493	19.89	0.6782	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		258.83030	276.699	19.99	0.3157	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		1,132.73030	1,060.499	19.99	0.6843	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		241.24630	257.819	20.31	0.2963	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,215.14630	1,141.619	20.31	0.7037	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		449.87810	482.938	17.63	0.5047	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		583.77810	526.738	17.63	0.4953	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		346.78780	371.650	18.72	0.4078	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		820.68780	755.450	18.72	0.5922	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		278.02770	297.315	19.67	0.3366	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		1,051.92770	981.115	19.67	0.6634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		534.48690	575.994	17.01	0.5755	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		448.38690	399.794	17.01	0.4245	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		509.82780	548.766	17.17	0.5557	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		483.72780	432.566	17.17	0.4443	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		471.40200	506.128	17.44	0.5235	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		545.30200	489.928	17.44	0.4765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		620.90500	670.779	16.50	0.6397	0.00	0	201
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		340.16400	362.642	19.05	0.3836	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		939.46400	871.642	19.05	0.6164	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		65.76770	79.503	32.41	0.0776	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,385.06770	4,308.503	32.41	0.9224	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	21/12/2015	Foreign Exchange Option	10.80	Call			2,755.04710	2,845.718	18.52	0.9903	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			4.34710	4.718	18.52	0.0097	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,418.31840	2,509.106	17.63	0.9835	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			7.61840	8.106	17.63	0.0165	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,408.45010	2,499.248	17.61	0.9832	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			7.75010	8.248	17.61	0.0168	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			912.43930	976.939	15.62	0.7444	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			235.33930	209.040	15.62	0.2556	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			933.97540	996.998	15.66	0.7333	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			262.47540	234.398	15.66	0.2667	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			855.43680	908.939	15.90	0.6946	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			323.93680	286.338	15.90	0.3054	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			375.11730	394.759	19.73	0.3598	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,213.61730	1,142.159	19.73	0.6402	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,878.46460	1,970.118	15.86	0.9397	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			36.96460	37.518	15.86	0.0603	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			266.06670	279.130	22.05	0.2477	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,985.26670	1,906.930	22.05	0.7523	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,110.21530	2,206.062	16.25	0.9484	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			29.41530	33.862	16.25	0.0516	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			585.87390	615.094	18.06	0.4919	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			817.87390	755.594	18.06	0.5081	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,960.50280	2,056.007	16.03	0.9280	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			47.80280	51.607	16.03	0.0720	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			380.69580	397.645	20.45	0.3311	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,507.99580	1,433.245	20.45	0.6689	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,377.38660	1,458.836	15.28	0.8299	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			157.58660	146.936	15.28	0.1701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,281.24720	2,202.181	22.53	0.7576	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,723.78460	2,821.115	17.11	0.9692	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			16.48460	21.714	17.11	0.0308	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,245.27290	2,341.924	16.37	0.9427	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			37.97290	42.524	16.37	0.0573	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,435.26110	1,362.461	20.08	0.6391	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,198.36650	2,294.865	16.30	0.9391	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			41.06650	45.464	16.30	0.0609	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			60.15390	67.472	30.46	0.0558	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,532.85390	6,448.072	30.46	0.9442	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			288.54720	301.581	22.53	0.2424	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,023.74600	957.582	18.69	0.5477	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			247.48660	258.878	23.46	0.2089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,640.18660	2,559.478	23.46	0.7911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			218.49710	228.772	24.29	0.1846	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,961.19710	2,879.372	24.29	0.8154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			442.56110	461.862	20.08	0.3609	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			589.22790	536.392	16.92	0.4057	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			413.79570	431.668	20.46	0.3394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,556.49570	1,482.268	20.46	0.6606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			352.39250	368.113	21.40	0.2925	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,865.09250	1,788.714	21.40	0.7075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			571.04600	596.982	18.69	0.4523	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			237.04590	216.935	15.50	0.2260	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			543.98850	568.415	18.94	0.4337	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,096.68850	1,029.015	18.94	0.5663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			476.37160	497.367	19.67	0.3857	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,309.07160	1,237.967	19.67	0.6143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			796.52790	835.792	16.92	0.5943	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			106.37860	104.600	15.43	0.1277	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			716.25880	749.678	17.50	0.5456	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			718.95880	660.278	17.50	0.4544	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			653.22420	683.753	17.98	0.5064	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			835.92420	774.353	17.98	0.4936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,194.34590	1,266.335	15.50	0.7740	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			79.86650	81.034	15.71	0.1021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,096.75910	1,162.603	15.64	0.7404	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			289.45910	263.203	15.64	0.2596	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			926.10660	974.355	16.12	0.6657	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			428.80660	384.955	16.12	0.3343	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,603.67860	1,694.000	15.43	0.8723	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			69.31230	71.528	15.84	0.0914	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,370.96290	1,451.794	15.27	0.8260	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			163.66290	152.394	15.27	0.1740	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,235.15390	1,309.436	15.44	0.7870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			217.85390	200.036	15.44	0.2130	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,787.16650	1,880.434	15.71	0.8979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			55.67750	59.088	16.04	0.0771	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,778.28970	1,871.441	15.69	0.8968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			80.98970	82.041	15.69	0.1032	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,734.11320	1,826.645	15.63	0.8910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			86.81320	87.245	15.63	0.1090	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,876.61230	1,970.928	15.84	0.9086	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			65.42860	68.006	15.89	0.0874	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,831.73330	1,925.553	15.77	0.9034	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			74.43330	76.153	15.77	0.0966	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,796.05440	1,889.436	15.72	0.8990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			78.75440	80.036	15.72	0.1010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,012.97750	2,108.488	16.04	0.9229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,985.50650	2,080.812	16.00	0.9202	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			58.20650	61.412	16.00	0.0798	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,912.72860	2,007.406	15.89	0.9126	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			388.83910	405.714	21.20	0.3080	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,844.33910	1,768.414	21.20	0.6920	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,055.23790	2,152.200	16.02	0.9194	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			60.73790	64.900	16.02	0.0806	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,134.77920	2,233.150	15.99	0.9139	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			70.67920	75.250	15.99	0.0861	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			387.78200	404.918	21.90	0.2870	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,183.68200	2,107.018	21.90	0.7130	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,222.39660	2,321.776	15.95	0.9092	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			81.19660	85.776	15.95	0.0908	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			389.22990	406.660	22.66	0.2684	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,578.02990	2,500.660	22.66	0.7316	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,992.84570	1,919.255	21.16	0.6614	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,901.44950	1,997.653	15.55	0.8670	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			135.04950	136.053	15.55	0.1330	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			509.24570	530.855	21.16	0.3386	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,160.14890	1,214.086	16.04	0.6806	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			485.94890	444.586	16.04	0.3194	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,155.32700	1,208.407	16.05	0.6786	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			491.12700	448.907	16.05	0.3214	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,165.00130	1,219.789	16.03	0.6826	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			480.80130	440.289	16.03	0.3174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			627.15000	652.006	19.97	0.4039	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,572.55000	1,502.006	19.97	0.5961	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			0.00000	365.982	23.93	0.2325	845,417.73	2,310	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			0.00000	3,095.982	23.93	0.7675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,171.14840	1,227.158	16.06	0.6815	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			486.54840	447.158	16.06	0.3185	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,166.30980	1,221.531	16.07	0.6795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			491.70980	451.531	16.07	0.3205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,339.01960	1,406.953	15.62	0.7410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			354.41960	326.953	15.62	0.2590	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,176.38780	1,232.808	16.05	0.6835	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			481.78780	442.808	16.05	0.3165	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			411.60620	429.087	22.74	0.2725	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,657.00620	2,579.087	22.74	0.7275	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,956.98790	2,053.883	15.62	0.8707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			132.38790	133.883	15.62	0.1293	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			398.19270	414.504	23.44	0.2547	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,994.79270	2,915.105	23.44	0.7453	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,313.29860	2,414.859	15.90	0.9058	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			89.89860	95.459	15.90	0.0942	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,395.51540	2,499.832	15.88	0.9031	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			96.91540	104.232	15.88	0.0969	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			418.86370	424.375	24.37	0.2435	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,450.26370	3,358.775	24.37	0.7565	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			651.02660	672.583	20.98	0.3738	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,033.62660	1,957.583	20.98	0.6262	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	11/08/2016	Foreign Exchange Option	12.70	Call			1,701.54310	1,791.863	15.37	0.7991	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			264.14310	256.863	15.37	0.2009	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,480.12670	2,586.500	15.84	0.9012	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			103.82670	112.000	15.84	0.0988	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			452.50520	465.204	26.05	0.2413	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,976.20520	3,890.704	26.05	0.7587	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,444.36030	1,506.133	16.08	0.7034	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			519.16030	481.633	16.08	0.2966	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,439.24060	1,500.540	16.10	0.7017	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			524.04060	486.039	16.10	0.2983	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,449.50760	1,511.743	16.07	0.7051	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			514.30760	477.243	16.07	0.2949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,450.71070	1,512.064	16.11	0.7023	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			526.01070	488.164	16.11	0.2977	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,460.97520	1,523.153	16.08	0.7057	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			516.27520	479.253	16.08	0.2943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,455.83430	1,517.595	16.10	0.7040	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			521.13430	483.695	16.10	0.2960	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			498.30530	508.522	27.41	0.2414	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,492.20530	4,403.422	27.41	0.7586	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,569.11870	2,674.586	15.76	0.8998	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			113.01870	119.486	15.76	0.1002	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,642.61770	2,748.367	15.76	0.8979	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			120.11770	127.467	15.76	0.1021	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			511.22020	532.209	28.36	0.2379	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,958.72020	4,881.309	28.36	0.7621	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,729.10200	2,831.540	15.65	0.8974	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			128.30200	133.140	15.65	0.1026	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			474.75190	503.948	28.26	0.2217	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,473.95190	5,405.548	28.26	0.7783	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,104.06970	2,191.706	15.82	0.8061	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			315.26970	305.606	15.82	0.1939	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,096.90330	2,184.305	15.83	0.8049	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			318.10330	308.205	15.83	0.1951	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,111.25250	2,199.122	15.82	0.8074	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			312.45250	303.022	15.82	0.1926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,714.10600	1,777.139	16.38	0.7168	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			563.50600	529.339	16.38	0.2832	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,708.90540	1,771.605	16.40	0.7153	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			568.30540	533.805	16.40	0.2847	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			446.38500	467.471	27.79	0.2074	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,805.78500	5,729.671	27.79	0.7926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,786.09870	2,887.055	15.68	0.8961	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			135.49870	139.255	15.68	0.1039	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,719.32680	1,782.692	16.36	0.7183	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			558.72680	524.892	16.36	0.2817	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												1,604,587.86	5,121	2,018,691
Total \$ / R												692,436,164.96	56,460	2,820,779
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			13.40300		13.31420				0.0000	1,286,688.00	96	1,418
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			13.61620		13.52610				0.0000	1,375,236.20	101	300
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			13.84940		13.75730				0.0000	0.00	0	213
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.08000		13.98460				0.0000	0.00	0	7
Total \$ / R MAXI Future												2,661,924.20	197	1,938
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			162,458.34790	171,333.906	25.12	0.9982		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			38.34790	33.906	25.12	0.0018		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			161,459.86630	170,335.154	25.06	0.9981		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			39.86630	35.154	25.06	0.0019		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			160,461.44510	169,336.449	25.00	0.9980		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			41.44510	36.449	25.00	0.0020		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			2,170.31860	2,301.975	16.15	0.0466		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			168,815.92920	177,959.079	16.12	0.9526		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			2,205.92920	2,339.079	16.12	0.0474		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			170,745.20810	179,885.444	16.17	0.9541		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			2,135.20810	2,265.444	16.17	0.0459		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			169,780.31860	178,921.975	16.15	0.9534		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			149,340.90660	158,135.193	15.26	0.8541		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			12,610.90660	12,195.193	15.26	0.1459		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			148,505.61620	157,278.471	15.24	0.8526		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			12,775.61620	12,338.471	15.24	0.1474		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			147,726.69760	156,422.938	15.23	0.8511		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			12,996.69760	12,482.938	15.23	0.1489		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			110,573.13130	115,268.856	16.31	0.6533		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			56,113.13130	51,268.855	16.31	0.3467		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			110,124.31120	114,795.167	16.34	0.6513		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			56,664.31120	51,795.167	16.34	0.3487		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			109,678.38520	114,323.984	16.37	0.6492		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			57,218.38520	52,323.984	16.37	0.3508		0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,661,924.20	197	1,938
£ / R	On	14/09/2015	Foreign Exchange Future			20.52800		20.46990			0.0000	26,152,672.00	1,274	33,346
£ / R	On	11/12/2015	Foreign Exchange Future			20.84510		20.78600			0.0000	6,899,728.10	331	8,344
£ / R	On	14/03/2016	Foreign Exchange Future			21.19390		21.13280			0.0000	211,939.00	10	1,532
£ / R	On	13/06/2016	Foreign Exchange Future			21.53910		21.47520			0.0000	0.00	0	200
Total £ / R Future												33,264,339.10	1,615	43,422
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,489.90000	9,548.000	49.45	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	49.45	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,470.43920	2,528.668	24.81	0.9977	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			0.53920	0.668	24.81	0.0023	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,310.68250	2,368.931	24.06	0.9968	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			0.78250	0.931	24.06	0.0032	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,533.28200	1,592.254	19.91	0.9847	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			3.38200	4.254	19.91	0.0153	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,523.34400	1,582.336	19.85	0.9844	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			3.44400	4.336	19.85	0.0156	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,513.40740	1,572.420	19.79	0.9841	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			3.50740	4.420	19.79	0.0159	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			224.55820	253.085	15.46	0.5245	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			254.65820	225.085	15.46	0.4755	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,971.51020	2,029.919	22.48	0.9933	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			1.61020	1.919	22.48	0.0067	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,542.17090	1,590.898	14.62	0.8346	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			156.17090	145.798	14.62	0.1654	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			717.20010	739.436	16.06	0.5339	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			701.20010	664.336	16.06	0.4661	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,330.86240	2,388.410	14.94	0.9404	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			44.86240	43.310	14.94	0.0596	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,321.24640	2,378.754	14.91	0.9399	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			45.24640	43.654	14.91	0.0601	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			403.09350	409.820	17.99	0.3316	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,437.09350	1,384.720	17.99	0.6684	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,116.21510	1,155.237	15.10	0.7126	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			330.21510	310.137	15.10	0.2874	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			926.91180	958.751	15.51	0.6359	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			470.91180	443.651	15.51	0.3641	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,659.73070	2,718.373	15.86	0.9549	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			33.73070	33.273	15.86	0.0451	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,340.48210	2,398.069	14.97	0.9409	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			44.48210	42.969	14.97	0.0591	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			478.52110	488.689	17.39	0.3850	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,192.52110	1,143.589	17.39	0.6150	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,942.61490	3,001.868	16.65	0.9642	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			26.61490	26.768	16.65	0.0358	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,142.13870	2,191.989	14.61	0.8350	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			219.33870	208.089	14.61	0.1650	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,157.92220	2,207.998	14.60	0.8374	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			215.12220	204.098	14.60	0.1626	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,150.02310	2,199.986	14.60	0.8362	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			217.22310	206.086	14.60	0.1638	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,677.49550	1,694.829	14.89	0.6690	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			712.29550	665.729	14.89	0.3310	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,687.72360	1,705.431	14.87	0.6719	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			702.52360	656.331	14.87	0.3281	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,682.60110	1,700.125	14.88	0.6705	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			707.40110	661.024	14.88	0.3295	0.00	0	0
Total £ / R Option												0.00	0	121,580
Total £ / R												33,264,339.10	1,615	165,002
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11181		0.10980			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11378		0.11173			0.0000	111,842.79	983	7,859
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11599		0.11389			0.0000	0.00	0	0
Total ¥ / R Future												111,842.79	983	7,883
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			127.50700	232.697	14.49	0.7297	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			147.40700	51.297	14.49	0.2703	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,980.10420	2,181.404	28.95	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00420	0.004	28.95	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			980.89990	1,181.534	19.53	0.9988	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.79990	0.134	19.53	0.0012	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,176.82650	2,381.060	19.09	0.9914	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			3.82650	3.360	19.09	0.0086	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,192.94950	1,387.078	13.27	0.9702	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			19.94950	9.378	13.27	0.0298	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			464.93960	575.534	15.13	0.6786	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			291.93960	197.834	15.13	0.3214	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,449.45800	1,641.773	14.61	0.9254	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			60.15800	43.173	14.61	0.0746	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			736.58600	858.863	15.31	0.7018	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			347.28600	260.263	15.31	0.2982	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			381.17690	442.463	18.11	0.4243	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			991.87690	843.863	18.11	0.5757	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												111,842.79	983	7,883
€ / R	On	14/09/2015	Foreign Exchange Future			15.08940		14.90860			0.0000	21,185,517.60	1,404	34,051
€ / R	On	21/09/2015	Foreign Exchange Future			15.10950		14.92870			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.21440		15.03210			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.35270		15.16890			0.0000	5,235,270.70	341	64,520
€ / R	On	25/01/2016	Foreign Exchange Future			15.49190		15.30600			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.64530		15.45710			0.0000	0.00	0	3,617
€ / R	On	13/06/2016	Foreign Exchange Future			15.94060		15.74690			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.27060		16.06980			0.0000	0.00	0	0
Total € / R Future												26,420,788.30	1,745	102,438
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,909.07880	2,089.670	26.36	0.9987	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	14/09/2015	Foreign Exchange Option	13.00	Put		0.47880	0.270	26.36	0.0013	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call		1,879.12880	2,059.697	26.20	0.9986	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call		384.82430	524.047	16.54	0.8581	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put		76.22430	34.647	16.54	0.1419	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call		207.07110	301.179	16.99	0.6591	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		0.34390	0.196	26.89	0.0009	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		1,988.96750	2,169.609	26.78	0.9990	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		0.36750	0.209	26.78	0.0010	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call		90.66090	134.023	17.89	0.3834	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put		432.06090	294.623	17.89	0.6166	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call		88.42720	130.792	17.93	0.3763	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put		0.52880	0.297	26.20	0.0014	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call		557.97400	720.542	16.21	0.9440	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put		29.37400	11.142	16.21	0.0560	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		0.17750	0.104	27.94	0.0005	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		2,008.94390	2,189.596	26.89	0.9991	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put		439.82720	301.392	17.93	0.6237	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put		198.47110	111.779	16.99	0.3409	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call		92.94520	137.322	17.85	0.3905	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put		424.34520	287.922	17.85	0.6095	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call		2,648.64140	2,829.426	30.26	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put		0.04140	0.026	30.26	0.0001	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		2,208.77750	2,389.504	27.94	0.9995	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call		632.46270	787.956	15.61	0.9262	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put		43.76270	18.456	15.61	0.0738	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call		624.18780	778.435	15.55	0.9244	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put		45.48780	18.935	15.55	0.0756	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call		285.68390	384.748	16.61	0.6791	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put		206.98390	125.248	16.61	0.3209	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call		640.78670	797.509	15.68	0.9280	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put		42.08670	18.009	15.68	0.0720	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		800.11610	942.673	15.51	0.8417	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		118.01610	78.273	15.51	0.1583	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		453.26970	550.150	16.51	0.6319	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		341.16970	255.750	16.51	0.3681	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call		814.81280	959.063	15.50	0.8474	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put		112.71280	74.663	15.50	0.1526	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call		807.44490	950.852	15.51	0.8446	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		115.34490	76.452	15.51	0.1554	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,140.24880	2,320.453	17.08	0.9681	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		21.34880	17.753	17.08	0.0319	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,349.78040	1,513.374	15.25	0.8995	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		80.88040	60.674	15.25	0.1005	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		494.94150	575.142	16.90	0.5360	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		616.04150	512.442	16.90	0.4640	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		209.54050	240.652	19.83	0.2615	0.00	0	6,682

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			1,540.64050	1,387.952	19.83	0.7385	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,220.31990	4,403.989	23.13	0.9977	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.41990	1.289	23.13	0.0023	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			620.96650	720.695	16.32	0.6261	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			442.06650	357.995	16.32	0.3739	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			616.25010	715.374	16.34	0.6230	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			447.35010	362.674	16.34	0.3770	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			611.56870	710.089	16.36	0.6200	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			452.66870	367.389	16.36	0.3800	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,031.38490	1,178.976	15.43	0.8201	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			162.48490	126.276	15.43	0.1799	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			826.66960	934.314	15.80	0.6651	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			440.66960	362.413	15.80	0.3349	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			990.28700	1,121.116	15.40	0.7400	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			304.28700	249.216	15.40	0.2600	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			984.39310	1,114.194	15.40	0.7377	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			308.39310	252.294	15.40	0.2623	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			862.44790	973.963	15.66	0.6832	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			406.44790	332.063	15.66	0.3168	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			996.21170	1,128.064	15.40	0.7424	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			300.21170	246.164	15.40	0.2576	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			48.84570	44.846	16.11	0.0548	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,316.35440	2,499.254	15.95	0.9353	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			59.25440	53.954	15.95	0.0647	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,736.18720	1,909.730	15.27	0.8745	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			129.08720	114.430	15.27	0.1255	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			1,094.47650	973.074	17.63	0.5340	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			547.38090	607.532	18.04	0.4306	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,240.28090	1,112.232	18.04	0.5694	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			510.69080	566.250	18.35	0.4057	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,353.59080	1,220.950	18.35	0.5943	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,455.94570	2,640.146	16.11	0.9452	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			163.58830	138.966	15.08	0.1483	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,011.71510	1,125.379	15.50	0.6871	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			454.61510	380.079	15.50	0.3129	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			937.86350	1,043.806	15.80	0.6531	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			530.76350	448.506	15.80	0.3469	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			601.57650	668.374	17.63	0.4660	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			154.88870	133.164	15.12	0.1430	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,614.13100	1,779.894	15.11	0.8557	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			157.03100	134.594	15.11	0.1443	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,606.29680	1,771.339	15.10	0.8543	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			159.19680	136.039	15.10	0.1457	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,590.68830	1,754.266	15.08	0.8517	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,621.98870	1,788.464	15.12	0.8570	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,146.45250	1,250.912	15.78	0.6488	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			659.55250	570.312	15.78	0.3512	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			879.09030	960.416	17.24	0.5272	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			654.02270	565.187	15.76	0.3493	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,092.19030	979.816	17.24	0.4728	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,781.60470	1,949.393	14.93	0.8266	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			234.70470	208.793	14.93	0.1734	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,155.41420	1,260.691	15.74	0.6526	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			648.51420	560.091	15.74	0.3474	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,150.92270	1,255.787	15.76	0.6507	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,630.40240	1,763.930	15.22	0.7310	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			520.60240	453.330	15.22	0.2690	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,641.93690	1,776.211	15.20	0.7341	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			512.13690	445.611	15.20	0.2659	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,636.16010	1,770.061	15.21	0.7325	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			516.36010	449.461	15.21	0.2675	0.00	0	0
Total € / R Option												0.00	0	294,140
Total € / R												26,420,788.30	1,745	396,578
AUS / R	On	14/09/2015	Foreign Exchange Future			9.42630		9.44770			0.0000	0.00	0	2,309
AUS / R	On	11/12/2015	Foreign Exchange Future			9.53300		9.55460			0.0000	0.00	0	9,383
AUS / R	On	14/03/2016	Foreign Exchange Future			9.65560		9.67740			0.0000	0.00	0	2,050
AUS / R	On	13/06/2016	Foreign Exchange Future			9.78120		9.80210			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	13,742
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			2.31160	1.674	21.71	0.0126	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			894.61160	915.374	21.71	0.9874	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			2.24950	1.620	21.81	0.0122	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			904.54950	925.320	21.81	0.9878	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.18970	1.569	21.91	0.0118	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			914.48970	935.269	21.91	0.9882	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			760.90970	776.915	16.71	0.7659	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.33580	2.123	20.23	0.0063	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,305.60900	2,284.738	20.71	0.9949	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.00900	1.738	20.71	0.0051	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,255.76150	2,234.921	20.47	0.9943	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.16150	1.921	20.47	0.0057	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,205.93580	2,185.123	20.23	0.9937	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			422.25970	411.536	14.16	0.6441	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			167.65970	178.536	14.16	0.3559	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			273.20820	262.674	14.70	0.4793	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			318.60820	329.674	14.70	0.5207	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			115.50970	109.915	16.71	0.2341	0.00	0	201
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			300.44620	309.513	13.53	0.4195	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			477.64630	465.094	13.49	0.5889	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			290.24630	299.494	13.49	0.4111	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			472.72350	460.081	13.51	0.5847	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			295.32350	304.481	13.51	0.4153	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			467.84620	455.113	13.53	0.5805	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			695.75870	699.108	15.31	0.5613	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			414.80920	397.335	15.34	0.4360	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			702.70920	706.135	15.34	0.5640	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			411.78900	394.384	15.36	0.4334	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			709.68900	713.184	15.36	0.5666	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			417.85870	400.308	15.31	0.4387	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												0.00	0	14,345
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.14610		10.00650			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.30510		10.16380			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			384.54060	513.341	16.89	0.9475	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			18.04060	7.241	16.89	0.0525	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			375.82940	503.670	16.78	0.9451	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			19.32940	7.570	16.78	0.0549	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			367.18990	494.227	16.75	0.9416	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			20.68990	8.127	16.75	0.0584	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			228.60500	276.990	16.59	0.4364	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			554.80500	461.891	16.59	0.5636	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			225.85380	273.692	16.63	0.4323	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			562.05380	468.592	16.63	0.5677	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			223.13510	270.433	16.66	0.4282	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			569.33510	475.333	16.66	0.5718	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future					0.00000			0.0000	0.00	0	24,000
Total CF CANDCO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			160.01000	160.010		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			159.99000	159.990		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			160.00000	160.000		0.0000	0.00	0	0
Total CF CANDCO CAGH Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.93250		13.78700			0.0000	0.00	0	1,544
CHF / R	On	11/12/2015	Foreign Exchange Future			14.20050		14.05210			0.0000	0.00	0	7,345
Total CHF / R Future												0.00	0	8,889
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,002.18130	1,146.874	22.31	0.9800	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			5.18130	4.374	22.31	0.0200	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			992.28830	1,136.961	22.20	0.9795	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			5.28830	4.461	22.20	0.0205	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			982.39830	1,127.050	22.10	0.9791	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			5.39830	4.550	22.10	0.0209	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			533.52960	604.016	17.00	0.5776	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			491.42960	413.516	17.00	0.4224	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			542.14220	613.618	16.96	0.5840	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			480.04220	403.118	16.96	0.4160	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			537.81990	608.799	16.98	0.5808	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			485.71990	408.299	16.98	0.4192	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,889
CNH / R	On	14/09/2015	Foreign Exchange Future			2.08400		2.06370			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.09570		2.07760			0.0000	0.00	0	25,110
Total CNH / R Future												0.00	0	25,110
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			697.22840	863.615	15.85	0.9178	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			60.22840	23.615	15.85	0.0822	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			615.56860	773.916	15.87	0.8891	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			78.56860	33.916	15.87	0.1109	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			782.52960	959.445	16.52	0.9327	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			45.52960	19.445	16.52	0.0673	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,098.74460	1,220.931	16.53	0.6997	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			422.74460	363.932	16.53	0.3003	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,228.35370	1,359.114	16.54	0.7384	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			352.35370	302.114	16.54	0.2616	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,162.47560	1,287.629	16.50	0.7197	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			386.47560	330.629	16.50	0.2803	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	14/09/2015	Foreign Exchange Future			2.02150		2.00000			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.05820		2.03630			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 DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			2,602.57020	2,817.560	32.26	0.9937	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			2.57020	2.560	32.26	0.0063	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			2,503.16610	2,718.172	31.96	0.9923	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			3.16610	3.171	31.96	0.0077	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,403.89590	2,618.920	31.67	0.9905	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			3.89590	3.920	31.67	0.0095	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			670.29880	592.468	19.00	0.3870	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,033.60730	1,185.525	18.81	0.6517	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			570.60730	503.525	18.81	0.3483	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			982.38060	1,128.955	18.91	0.6324	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			619.38060	546.955	18.91	0.3676	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			933.29880	1,074.469	19.00	0.6130	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12860		0.12780			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12820		0.12740			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12790		0.12630			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06730		0.06680			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06050		0.06060			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05750		0.05720			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	30,268
Total NGN / R												0.00	0	30,268
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.47580		8.41320			0.0000	67,806,400.00	8,000	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.48730		8.42420			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.56730		8.50380			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.66110		8.59670			0.0000	0.00	0	0
Total NZ\$ / R Future												67,806,400.00	8,000	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			79.49940	118.124	21.84	0.6998	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			56.29940	32.324	21.84	0.3002	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			73.48500	110.699	21.62	0.6801	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			60.28500	34.899	21.62	0.3199	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			68.94860	103.460	21.40	0.6596	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			65.74860	37.660	21.40	0.3404	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.47340	2.711	18.34	0.0247	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			668.27340	605.411	18.34	0.9753	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.38710	2.607	18.47	0.0238	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			678.18710	615.307	18.47	0.9762	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.30470	2.509	18.61	0.0228	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			688.10470	625.209	18.61	0.9772	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			74.15310	82.756	14.39	0.2282	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			660.35310	605.456	14.39	0.7718	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			72.82260	81.288	14.43	0.2246	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			669.02260	613.988	14.43	0.7754	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			71.51990	79.851	14.47	0.2210	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			677.71990	622.551	14.47	0.7790	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			193.33380	207.193	15.50	0.3379	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			736.63380	686.093	15.50	0.6621	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			191.31370	205.046	15.54	0.3348	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			744.61370	693.946	15.54	0.6652	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			189.31650	202.926	15.58	0.3318	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			752.61650	701.826	15.58	0.6682	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												67,806,400.00	8,000	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12580		1.11980			0.0000	0.00	0	483
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12750		1.12150			0.0000	0.00	0	150
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12970		1.12360			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	633
Total QUANTO € / \$												0.00	0	633
RAIN	On	14/09/2015	Foreign Exchange Future			23,615.62000		23,373.53000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future			9.48540		9.43560			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.60110		9.55190			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call			259.19950	335.569	36.18	0.6027	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			163.59950	190.169	36.18	0.3973	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			244.83770	320.906	34.89	0.5992	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			159.23770	185.506	34.89	0.4008	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			230.49590	306.249	33.60	0.5955	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			154.89590	180.849	33.60	0.4045	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			811.34100	935.231	40.22	0.5933	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			599.44100	674.131	40.22	0.4067	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			787.26170	911.190	39.26	0.5916	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			585.36170	660.090	39.26	0.4084	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			763.16210	887.126	38.29	0.5898	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			571.26210	646.027	38.29	0.4102	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.57220		4.55890			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.52000		4.50720			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			48.52140	44.770	17.89	0.4102	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			99.62140	82.570	17.89	0.5898	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			56.29970	52.914	17.80	0.4606	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			87.39970	70.714	17.80	0.5394	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			52.30370	48.717	17.85	0.4352	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			93.40370	76.517	17.85	0.5648	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			189.56170	196.798	19.20	0.5463	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			172.36170	166.798	19.20	0.4537	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			184.67940	191.723	19.19	0.5376	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			177.47940	171.723	19.19	0.4624	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			180.13560	187.051	19.22	0.5289	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			182.93560	177.051	19.22	0.4711	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.49220		1.53280			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.45680		1.49500			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	130
Total ZMW / R												0.00	0	130
Total Futures												821096871.49	63,879	1,062,514
Total Options												1604587.86	5,121	2,443,014
Grand Total:												822,701,459.35	69,000	3,505,528