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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/09/2015 Foreign Exchange Future			13.62190		13.74880			0.0000	4,092,154,979.00	300,410	137,944
\$ / R On 16/09/2015 Foreign Exchange Future			13.62190		13.74660			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.62420		13.74900			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.63820		13.76310			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.64300		13.76800			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.65010		13.77530			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.65490		13.78010			0.0000	5,461,960.00	400	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.65970		13.78500			0.0000	13,659,700.00	1,000	1,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.66930		13.79470			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.67650		13.80190			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.68610		13.81160			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.68850		13.81410			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.70290		13.63830			0.0000	8,221,740.00	600	600
\$ / R On 28/10/2015 Foreign Exchange Future			13.72210		13.84800			0.0000	192,109.40	14	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.74140		13.86740			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.75340		13.87950			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.77030		13.89660			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.77270		13.89910			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.77760		13.90400			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.78740		13.91400			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.78990		13.91650			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/12/2015	Foreign Exchange Future			13.82180		13.94890			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			13.82920		13.95640			0.0000	6,512,612,814.40	470,932	650,061
\$ / R	On	21/12/2015	Foreign Exchange Future			13.85400		13.98170			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			13.91140		14.04010			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.94640		14.07570			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.98630		14.11630			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.00380		14.13410			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.01880		14.14930			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.05630		14.18740			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.06380		14.19510			0.0000	210,717,915.40	14,983	40,572
\$ / R	On	29/03/2016	Foreign Exchange Future			14.10220		14.23450			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.17400		14.30800			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.25350		14.38950			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.27920		14.41570			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.28690		14.42360			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.29710		14.43410			0.0000	271,644,900.00	19,000	22,088
\$ / R	On	28/06/2016	Foreign Exchange Future			14.33700		14.47470			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.41460		14.55340			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.45470		14.59410			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.49480		14.63480			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.52420		14.66470			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.52950		14.67010			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.54820		14.68870			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.55750		14.69780			0.0000	0.00	0	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.57850		14.71840			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.64370		14.78240			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.72060		14.85790			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.75790		14.89450			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.76950		14.90590			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.96520		15.09790			0.0000	0.00	0	0
Total \$ / R Future												11,114,666,118.20	807,339	862,539
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,578.80000	2,451.900	20.89	1.0000	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00000	0.000	20.89	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,548.80000	2,421.900	21.23	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.00000	0.000	21.23	0.0000	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			2,458.80000	2,331.900	22.24	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.00000	0.000	17.86	0.0000	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			3,148.80000	3,021.900	17.86	1.0000	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.00000	0.000	17.86	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,768.80000	2,641.900	18.75	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	18.75	0.0000	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			833.20830	958.416	27.29	0.9969	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.11980	0.075	95.98	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			4,751.31980	4,878.175	95.98	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			31.50720	4.641	18.23	0.0497	0.00	0	92,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		282.70720	382.741	18.23	0.9503	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		3,188.80000	3,061.900	17.86	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		558.15650	678.987	22.72	0.9906	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		3.29720	0.490	25.17	0.0050	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		704.49720	828.590	25.17	0.9950	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		475.67410	344.606	15.57	0.9647	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		6.87410	2.706	15.57	0.0353	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		2.00830	0.316	27.29	0.0031	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		15.10370	8.606	14.32	0.1018	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Call		81.66130	17.664	15.24	0.1753	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Put		132.86130	195.764	15.24	0.8247	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		650.72240	522.363	17.44	0.9934	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		1.92240	0.463	17.44	0.0066	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		6.95650	0.887	22.72	0.0094	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		2.76610	0.756	16.92	0.0106	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		504.39930	373.917	15.88	0.9732	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		5.59930	2.017	15.88	0.0268	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		749.73690	622.076	18.48	0.9974	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		0.93690	0.176	18.48	0.0026	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		363.90370	230.506	14.32	0.8982	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		1.42980	0.314	17.86	0.0045	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		680.34020	552.246	17.75	0.9950	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		1.54020	0.346	17.75	0.0050	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		889.14980	761.961	20.35	0.9991	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		0.34980	0.060	20.35	0.0009	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		601.56610	472.656	16.92	0.9894	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		0.46410	0.068	19.52	0.0010	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		829.33440	701.982	19.31	0.9988	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		0.53440	0.082	19.31	0.0012	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		1,048.91220	921.941	23.67	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		0.11220	0.041	23.67	0.0005	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		690.22980	562.214	17.86	0.9955	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		0.16020	0.046	22.63	0.0006	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		949.02860	821.952	21.59	0.9993	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		0.22860	0.052	21.59	0.0007	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		1,148.85500	1,021.933	25.75	0.9996	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		0.05500	0.033	25.75	0.0004	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		849.26410	721.968	19.52	0.9990	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		0.06340	0.035	25.33	0.0004	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		1,078.89060	951.938	24.29	0.9995	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		0.09060	0.038	24.29	0.0005	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		1,248.82700	1,121.928	27.82	0.9997	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		0.02700	0.028	27.82	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		998.96020	871.946	22.63	0.9994	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		0.02900	0.028	27.61	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call		1,198.83850	1,071.930	26.78	0.9996	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			0.03850	0.030	26.78	0.0004	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			1,348.81330	1,221.923	29.90	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			0.01330	0.023	29.90	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			1,128.86340	1,001.935	25.33	0.9996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			0.01760	0.025	29.07	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			1,268.82340	1,141.927	28.24	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			0.02340	0.027	28.24	0.0003	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			1,478.80180	1,351.919	32.60	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			0.00180	0.019	32.60	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			1,238.82900	1,111.928	27.61	0.9997	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			0.00290	0.020	31.98	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			1,358.81150	1,231.923	30.11	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			0.01150	0.023	30.11	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,618.80010	1,491.902	31.68	1.0000	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			0.00010	0.002	31.68	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			1,308.81760	1,181.925	29.07	0.9997	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			0.00050	0.008	32.47	0.0001	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			1,518.80090	1,391.914	32.81	0.9999	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			0.00090	0.014	32.81	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,688.80000	1,561.900	30.89	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			0.00000	0.001	30.89	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			1,448.80290	1,321.920	31.98	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			0.00010	0.001	31.12	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			1,648.80010	1,521.901	31.34	1.0000	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			0.00010	0.001	31.34	0.0000	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,948.80000	1,821.900	27.97	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			0.00000	0.000	27.97	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			1,548.80050	1,421.908	32.47	0.9999	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			0.00000	0.000	30.22	0.0000	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,708.80000	1,581.900	30.67	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			0.00000	0.000	30.67	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			2,148.80000	2,021.900	25.72	1.0000	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.00000	0.000	25.72	0.0000	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			1,668.80010	1,541.901	31.12	1.0000	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			0.00000	0.000	25.95	0.0000	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,998.80000	1,871.900	27.41	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.00000	0.000	27.41	0.0000	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			2,248.80000	2,121.900	24.60	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.00000	0.000	24.60	0.0000	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,748.80000	1,621.900	30.22	1.0000	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.00000	0.000	24.71	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			2,208.80000	2,081.900	25.05	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.00000	0.000	25.05	0.0000	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			2,508.80000	2,381.900	21.68	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.00000	0.000	21.68	0.0000	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			2,128.80000	2,001.900	25.95	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	11.29	Put		0.00000	0.000	22.24	0.0000	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		2,258.80000	2,131.900	24.49	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put		0.00000	0.000	24.49	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call		2,748.80000	2,621.900	18.98	1.0000	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put		0.00000	0.000	18.98	0.0000	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		2,238.80000	2,111.900	24.71	1.0000	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call		331.20830	233.481	20.54	0.7055	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put		34.60830	61.581	20.54	0.2945	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call		275.97710	184.858	20.12	0.6295	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put		49.37710	82.958	20.12	0.3705	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call		770.98430	651.355	22.36	0.9558	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put		1.98430	7.155	22.36	0.0442	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call		751.18030	632.274	22.32	0.9508	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put		2.18030	8.074	22.32	0.0492	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Call		121.76740	84.675	22.41	0.3329	0.00	0	3,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Put		172.76740	260.475	22.41	0.6671	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call		138.24650	100.534	21.64	0.3016	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put		305.14650	392.333	21.64	0.6984	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call		695.98620	583.634	18.52	0.8768	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put		17.98620	30.634	18.52	0.1232	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call		2,975.30200	2,850.118	29.13	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put		0.00200	0.018	29.13	0.0001	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call		2,625.33150	2,500.153	27.23	0.9997	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put		0.03150	0.053	27.23	0.0003	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call		2,375.38140	2,250.234	26.14	0.9994	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		3,025.37920	3,150.477	33.12	0.9979	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put		0.08140	0.134	26.14	0.0006	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		555.26950	453.554	18.24	0.7695	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		49.96950	73.454	18.24	0.2305	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call		152.40330	111.375	20.84	0.2945	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put		377.10330	461.275	20.84	0.7055	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		0.67920	0.577	33.12	0.0021	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call		991.91390	870.003	18.47	0.9400	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put		11.81390	15.103	18.47	0.0600	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call		438.05910	348.703	18.65	0.6312	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put		123.05910	159.004	18.65	0.3688	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put		71.80160	93.683	17.74	0.2437	0.00	0	5,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call		616.50160	512.983	17.74	0.7563	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call		234.49650	178.044	20.04	0.3566	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put		412.59650	481.544	20.04	0.6434	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		960.68220	841.312	16.76	0.8940	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		29.08220	35.212	16.76	0.1060	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call		294.42460	228.766	19.32	0.4119	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put		370.32460	430.266	19.32	0.5881	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call		0.00000	363.094	18.26	0.5474	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put		0.00000	290.194	18.26	0.4526	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		24.86200	20.477	31.68	0.0346	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,156.86200	3,278.377	31.68	0.9654	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		3,048.56090	2,922.668	23.10	0.9983	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.56090	0.568	23.10	0.0017	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,699.22070	2,573.306	21.83	0.9964	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		1.22070	1.206	21.83	0.0036	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		530.61040	439.786	18.07	0.5854	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		242.61040	277.686	18.07	0.4146	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		1,190.67050	1,069.910	16.66	0.8900	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		43.27050	48.510	16.66	0.1100	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		952.50040	836.470	16.75	0.8120	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		85.10040	95.070	16.75	0.1880	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		309.70740	251.451	20.21	0.3476	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		680.20740	748.051	20.21	0.6524	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		972.27130	855.815	16.68	0.8070	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		92.77130	102.415	16.68	0.1930	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		468.67650	388.376	18.67	0.4935	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		399.17650	444.976	18.67	0.5065	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		884.72470	774.360	16.86	0.7499	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		138.12470	154.060	16.86	0.2501	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		874.62860	765.564	16.94	0.7417	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		145.52860	162.864	16.94	0.2583	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		905.76570	794.867	16.90	0.7508	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		141.76570	157.267	16.90	0.2492	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		594.32640	505.574	18.24	0.5542	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		360.32640	398.174	18.24	0.4458	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		458.05660	384.067	19.19	0.4500	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		534.05660	586.667	19.19	0.5500	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		1,151.89370	1,033.796	16.61	0.8353	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		85.39370	93.895	16.61	0.1647	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		1,086.92960	970.188	16.66	0.8134	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		100.42960	110.288	16.66	0.1866	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		1,008.32200	893.486	16.71	0.7841	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,595.71380	3,713.947	32.57	0.9358	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		3,118.65210	2,992.270	21.55	0.9946	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		2.15210	2.370	21.55	0.0054	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,770.16060	2,644.023	20.34	0.9906	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		3.66060	4.123	20.34	0.0094	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		388.58600	428.330	18.40	0.4626	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,339.13760	1,218.019	16.49	0.8874	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		52.63760	58.119	16.49	0.1126	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		520.06000	438.942	18.75	0.4965	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		453.56000	499.042	18.75	0.5035	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		62.21380	53.847	32.57	0.0642	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		210.13660	234.402	17.35	0.3190	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		735.54770	636.908	17.61	0.6447	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			249.04770	277.008	17.61	0.3553	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			614.60930	524.543	18.19	0.5655	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			348.10930	384.643	18.19	0.4345	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			575.08600	488.230	18.40	0.5374	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			121.82200	133.585	16.71	0.2159	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			854.92510	749.427	17.12	0.7134	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			178.42510	199.527	17.12	0.2866	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			848.29310	743.139	17.14	0.7098	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			181.79310	203.239	17.14	0.2902	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			796.63660	694.301	17.35	0.6810	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,646.29530	1,519.864	16.42	0.9260	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			37.39530	38.064	16.42	0.0740	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			456.95680	387.345	19.82	0.4138	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			700.55680	758.145	19.82	0.5862	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			563.44540	482.425	18.89	0.4942	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			517.04540	563.225	18.89	0.5058	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			559.28680	478.754	18.93	0.4912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			522.88680	569.554	18.93	0.5088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			527.57460	450.438	19.18	0.4680	0.00	0	18,300
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			571.17460	621.238	19.18	0.5320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			682.71540	591.341	18.15	0.5750	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			376.31540	412.141	18.15	0.4250	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			677.71820	586.672	18.18	0.5718	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			381.31820	417.472	18.18	0.4282	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			648.43720	559.376	18.33	0.5527	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			412.03720	450.176	18.33	0.4473	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			697.91450	605.553	18.07	0.5847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			361.51450	396.353	18.07	0.4153	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			692.81480	600.780	18.10	0.5815	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			366.41480	401.580	18.10	0.4185	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			687.74940	596.042	18.13	0.5783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			371.34940	406.842	18.13	0.4217	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			761.83430	665.551	17.76	0.6240	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			305.43430	336.351	17.76	0.3760	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			713.42280	620.074	17.99	0.5945	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			347.02280	380.874	17.99	0.4055	1,142,622.00	3,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			708.21970	615.199	18.02	0.5912	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			351.81970	385.999	18.02	0.4088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			892.38010	789.181	17.18	0.6968	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			215.98010	239.981	17.18	0.3032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			818.99790	719.517	17.50	0.6571	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			262.59790	290.317	17.50	0.3429	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			795.70170	697.491	17.60	0.6438	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			279.30170	308.290	17.60	0.3562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			939.24410	832.326	17.00	0.7197	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			192.84410	213.126	17.00	0.2803	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			932.26920	826.049	17.03	0.7165	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			195.86920	216.849	17.03	0.2835	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			911.54770	807.443	17.11	0.7067	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			205.14770	228.243	17.11	0.2933	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,055.04460	940.082	16.68	0.7697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			148.64460	160.882	16.68	0.2303	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,018.01710	903.905	16.71	0.7552	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			161.61710	174.705	16.71	0.2448	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			946.25050	838.643	16.97	0.7230	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			189.85050	209.443	16.97	0.2770	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,202.35030	1,084.526	16.57	0.8210	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			105.95030	115.326	16.57	0.1790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,170.49920	1,053.229	16.60	0.8108	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			114.09920	124.029	16.60	0.1892	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,092.81110	977.039	16.66	0.7838	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			136.41110	147.839	16.66	0.2162	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,419.30900	1,298.426	16.42	0.8802	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			62.90900	69.226	16.42	0.1198	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,283.82810	1,164.718	16.52	0.8454	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			87.42810	95.518	16.52	0.1546	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,250.92730	1,132.314	16.54	0.8359	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			94.52730	103.114	16.54	0.1641	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,454.08470	1,332.810	16.40	0.8881	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			57.68470	63.610	16.40	0.1119	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,445.35960	1,324.180	16.41	0.8862	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			58.95960	64.980	16.41	0.1138	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,436.65460	1,315.573	16.41	0.8842	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			60.25460	66.373	16.41	0.1158	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,806.46470	1,680.331	16.83	0.9398	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			30.06470	31.132	16.83	0.0602	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,787.54020	1,661.376	16.78	0.9380	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			31.14020	32.176	16.78	0.0620	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,508.34830	1,385.048	16.37	0.8993	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			51.94830	55.848	16.37	0.1007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,882.48890	1,756.464	17.02	0.9468	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			26.08890	27.264	17.02	0.0532	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,834.91420	1,708.825	16.90	0.9425	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			28.51420	29.625	16.90	0.0575	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,825.42260	1,699.320	16.88	0.9416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			29.02260	30.119	16.88	0.0584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,026.28710	1,900.399	17.37	0.9579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			19.88710	21.199	17.37	0.0421	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,978.18760	1,852.264	17.25	0.9545	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			21.78760	23.063	17.25	0.0455	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,939.82430	1,813.865	17.16	0.9515	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			23.42430	24.665	17.16	0.0485	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,220.09500	2,094.271	17.84	0.9695	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			13.69500	15.072	17.84	0.0305	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,171.45190	2,045.623	17.73	0.9669	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			15.05190	16.423	17.73	0.0331	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,074.53790	1,948.678	17.49	0.9611	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			18.13790	19.478	17.49	0.0389	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,563.31580	2,437.371	18.67	0.9829	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			6.91580	8.171	18.67	0.0171	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,366.66740	2,240.820	18.20	0.9761	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			10.26740	11.620	18.20	0.0239	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,356.86900	2,231.025	18.18	0.9757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			10.46900	11.825	18.18	0.0243	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,009.65910	2,883.002	19.86	0.9919	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			3.25910	3.802	19.86	0.0081	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,959.86040	2,833.264	19.68	0.9913	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			3.46040	4.064	19.68	0.0087	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,760.99930	2,634.909	19.14	0.9879	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			4.59930	5.709	19.14	0.0121	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,806.51610	4,679.334	24.55	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.11610	0.134	24.55	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,756.53810	4,629.360	24.55	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.13810	0.160	24.55	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,706.56390	4,579.389	24.55	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.16390	0.189	24.55	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			163.11500	134.696	24.99	0.1574	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,006.71500	2,105.496	24.99	0.8426	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			113.06200	93.450	27.22	0.1091	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,656.66200	2,764.250	27.22	0.8909	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			13.11620	9.345	34.71	0.0119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,826.71620	6,950.145	34.71	0.9881	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			269.75830	224.701	22.33	0.2561	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,283.35830	1,365.501	22.33	0.7439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			264.58740	220.303	22.42	0.2515	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,308.18740	1,391.103	22.42	0.7485	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			219.19450	181.716	23.40	0.2099	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,562.79450	1,652.516	23.40	0.7901	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			322.40300	269.787	21.44	0.3026	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,066.00300	1,140.587	21.44	0.6974	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			311.76550	260.634	21.60	0.2933	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,105.36550	1,181.434	21.60	0.7067	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			293.67200	245.115	21.90	0.2774	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,177.27200	1,255.915	21.90	0.7226	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			405.03940	341.467	20.36	0.3721	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			818.63940	882.267	20.36	0.6279	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			396.58350	334.036	20.46	0.3651	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			840.18350	904.836	20.46	0.6349	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		369.81300	310.598	20.78	0.3429	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		913.41300	981.398	20.78	0.6571	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		444.10630	375.949	19.95	0.4036	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		727.70630	786.749	19.95	0.5964	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		431.65430	364.930	20.08	0.3936	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		755.25430	815.730	20.08	0.6064	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		425.57440	359.560	20.14	0.3887	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		769.17440	830.360	20.14	0.6113	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		523.77780	447.027	19.21	0.4652	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		577.37780	627.827	19.21	0.5348	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		483.89740	411.324	19.57	0.4348	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		647.49740	702.124	19.57	0.5652	0.00	0	500
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		510.94750	437.419	19.52	0.4386	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		679.24750	733.419	19.52	0.5614	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		102.46070	92.996	33.60	0.0882	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,990.76070	4,108.996	33.60	0.9118	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,184.91490	3,057.388	19.68	0.9930	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		3.21490	3.389	19.68	0.0070	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,846.36780	2,719.243	18.49	0.9890	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		4.66780	5.243	18.49	0.0110	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,836.42000	2,709.348	18.48	0.9888	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		4.72000	5.348	18.48	0.0112	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,266.85980	1,147.890	16.52	0.7904	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		156.75980	166.490	16.52	0.2096	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,185.47290	1,068.132	16.65	0.7439	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		219.77290	231.732	16.65	0.2561	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		541.17850	470.937	20.26	0.4055	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		945.47850	1,004.537	20.26	0.5945	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,309.01650	2,178.391	17.09	0.9498	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		33.31650	31.991	17.09	0.0502	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,285.84120	1,166.455	16.51	0.7781	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		180.14120	190.055	16.51	0.2219	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,546.86840	2,415.182	17.35	0.9570	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		30.56840	28.882	17.35	0.0430	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		383.39390	333.140	22.67	0.2809	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,667.09390	1,746.840	22.67	0.7191	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		815.48580	725.525	18.60	0.5416	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		611.38580	651.725	18.60	0.4584	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		537.43030	471.945	21.03	0.3710	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,228.13030	1,293.145	21.03	0.6290	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		2,396.01440	2,262.741	17.04	0.9397	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		46.71440	43.941	17.04	0.0603	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,784.72190	1,649.417	16.11	0.8571	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		127.32190	123.117	16.11	0.1429	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,306.05450	2,393.859	24.13	0.7640	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		3,166.55740	3,033.396	18.18	0.9731	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			21.45740	19.596	18.18	0.0269	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,381.16280	1,448.394	21.39	0.6407	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,684.50450	2,550.266	17.29	0.9516	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			39.40450	36.466	17.29	0.0484	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,637.16860	2,502.816	17.23	0.9486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			42.06860	39.016	17.23	0.0514	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			351.15450	307.658	24.13	0.2360	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,056.43450	1,112.620	20.24	0.5725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			310.04010	271.559	24.96	0.2089	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,614.94010	2,707.759	24.96	0.7911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			105.60410	86.668	31.77	0.0675	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,140.50410	6,252.868	31.77	0.9325	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			546.26280	482.194	21.39	0.3593	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			636.29440	675.058	18.50	0.4471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			494.43190	435.830	22.01	0.3275	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,569.33190	1,642.030	22.01	0.6725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			408.73100	358.571	23.18	0.2730	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,963.63100	2,044.771	23.18	0.7270	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			661.53450	586.420	20.24	0.4275	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			427.58380	454.136	17.36	0.3583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			616.27670	545.444	20.66	0.4012	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,171.17670	1,231.644	20.66	0.5988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			577.45320	510.236	21.05	0.3781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,282.35320	1,346.436	21.05	0.6219	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			891.39440	798.858	18.50	0.5529	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			171.76890	177.930	16.11	0.1898	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			787.11830	701.194	19.24	0.4972	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			802.01830	847.394	19.24	0.5028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			751.40780	668.399	19.51	0.4779	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			866.30780	914.599	19.51	0.5221	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,072.68380	967.936	17.36	0.6417	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			94.71850	90.458	16.41	0.1087	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,032.27660	929.999	17.60	0.6228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			467.17660	496.199	17.60	0.3772	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			970.24270	872.034	17.98	0.5927	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			535.14270	568.234	17.98	0.4073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,566.86890	1,441.730	16.11	0.8102	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			73.91720	69.935	16.67	0.0867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,456.41890	1,332.884	16.29	0.7792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			211.31890	219.084	16.29	0.2208	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,245.57430	1,126.113	16.67	0.7106	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			310.47430	322.313	16.67	0.2894	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,029.81850	1,894.258	16.41	0.8913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			65.46670	61.664	16.79	0.0775	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,776.47000	1,640.886	16.05	0.8540	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			131.37000	127.086	16.05	0.1460	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,616.34410	1,486.821	16.03	0.8221	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			161.24410	163.021	16.03	0.1779	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,219.01720	2,083.735	16.67	0.9133	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			54.34440	50.848	16.98	0.0653	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,209.91210	2,074.612	16.66	0.9124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			74.81210	70.812	16.66	0.0876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,164.52110	2,029.142	16.60	0.9074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			79.42110	75.342	16.60	0.0926	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,310.56670	2,175.464	16.79	0.9225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			62.32490	58.600	16.84	0.0741	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,264.68260	2,129.487	16.73	0.9180	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			69.58260	65.687	16.73	0.0820	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,228.13300	2,092.866	16.68	0.9143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			73.03300	69.066	16.68	0.0857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,449.44440	2,314.648	16.98	0.9347	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,421.52840	2,286.668	16.94	0.9324	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			56.42840	52.868	16.94	0.0676	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,347.42490	2,212.400	16.84	0.9259	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,494.31330	2,358.028	16.89	0.9316	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			59.81330	55.828	16.89	0.0684	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			541.12300	478.478	21.80	0.3430	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,556.62300	1,626.278	21.80	0.6570	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,577.88020	2,439.612	16.80	0.9260	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			69.88020	65.612	16.80	0.0740	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			538.34360	477.076	22.55	0.3190	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,890.34360	1,963.076	22.55	0.6810	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			536.38240	476.084	23.29	0.2972	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,276.88240	2,352.584	23.29	0.7028	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,670.18420	2,528.322	16.65	0.9217	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			80.68420	74.822	16.65	0.0783	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			128.42680	121.052	16.32	0.1164	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			691.10730	617.845	21.77	0.3714	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,725.40730	1,788.645	21.77	0.6286	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,344.12680	2,200.252	16.32	0.8836	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,504.59350	1,378.151	16.78	0.7128	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			390.99350	401.252	16.78	0.2872	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,516.80150	1,389.958	16.74	0.7166	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			383.20150	393.058	16.74	0.2834	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,510.68430	1,384.043	16.76	0.7147	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			387.08430	397.143	16.76	0.2853	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,522.78030	1,395.783	16.74	0.7154	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			388.68030	398.683	16.74	0.2846	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,516.73620	1,389.895	16.76	0.7135	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			392.63620	402.795	16.76	0.2865	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			842.01320	756.430	20.59	0.4395	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,337.91320	1,389.330	20.59	0.5605	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	16.23	Call			562.32440	499.874	23.35	0.3005	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,358.22440	2,432.775	23.35	0.6995	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,528.84690	1,401.693	16.72	0.7173	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			384.74690	394.593	16.72	0.2827	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			464.57210	412.082	24.76	0.2491	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,960.47210	3,044.982	24.76	0.7509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			449.49350	398.629	25.03	0.2410	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,075.39350	3,161.529	25.03	0.7590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,406.14600	1,282.435	17.09	0.6773	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			472.04600	485.335	17.09	0.3227	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,714.67760	1,583.377	16.21	0.7719	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			280.57760	286.277	16.21	0.2281	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,584.45800	1,455.947	16.57	0.7344	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			350.35800	358.847	16.57	0.2656	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			479.26880	425.214	24.52	0.2570	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,855.16880	2,938.114	24.52	0.7430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,400.30490	2,255.392	16.33	0.8871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			126.20490	118.292	16.33	0.1129	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,765.06810	2,619.623	16.47	0.9189	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			90.36810	82.623	16.47	0.0811	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			541.96200	482.655	24.07	0.2810	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,687.26200	2,765.655	24.07	0.7190	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,853.10240	2,705.683	16.44	0.9158	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			99.70240	91.083	16.44	0.0842	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			545.45830	487.632	24.92	0.2666	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,122.05830	3,203.032	24.92	0.7334	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,144.97070	1,993.669	16.24	0.8185	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			250.87070	238.969	16.24	0.1815	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			866.96770	783.313	21.77	0.4064	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,792.86770	1,848.613	21.77	0.5936	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			555.45790	513.390	26.27	0.2585	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,620.65790	3,718.590	26.27	0.7415	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,943.49770	2,791.862	16.30	0.9145	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			108.69770	97.062	16.30	0.0855	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			576.76320	534.126	26.53	0.2615	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,712.06320	3,809.926	26.53	0.7385	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,684.79140	1,552.002	17.18	0.6962	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			520.09140	527.802	17.18	0.3038	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,578.72170	1,450.342	17.60	0.6632	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			614.02170	626.142	17.60	0.3368	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			578.89490	535.804	26.33	0.2634	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,654.19490	3,751.604	26.33	0.7366	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			624.83390	562.639	25.01	0.2826	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,254.73390	3,333.139	25.01	0.7174	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,545.51630	1,417.750	17.76	0.6508	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			655.41630	668.250	17.76	0.3492	0.00	0	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,820.84170	1,683.226	16.78	0.7294	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			442.14170	445.026	16.78	0.2706	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,832.59670	1,694.665	16.73	0.7327	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			433.89670	436.465	16.73	0.2673	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,826.70870	1,688.937	16.75	0.7311	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			438.00870	440.737	16.75	0.2689	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,838.32380	1,700.589	16.76	0.7315	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			440.52380	443.089	16.76	0.2685	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,832.46290	1,694.888	16.79	0.7298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			444.66290	447.388	16.79	0.2702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			604.60340	559.816	26.03	0.2709	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,606.80340	3,702.316	26.03	0.7291	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,844.20060	1,706.317	16.74	0.7331	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			436.40060	438.817	16.74	0.2669	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,035.59390	2,881.312	16.13	0.9134	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			117.19390	102.812	16.13	0.0866	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			604.42110	558.696	27.65	0.2573	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,136.02110	4,230.196	27.65	0.7427	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,107.06820	2,954.356	16.12	0.9111	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			124.66820	110.656	16.12	0.0889	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			636.32330	592.140	28.81	0.2549	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,623.92330	4,718.440	28.81	0.7451	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			664.94940	592.766	29.33	0.2446	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,207.04940	5,272.166	29.33	0.7554	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,191.99000	3,037.859	16.03	0.9098	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			134.09000	117.259	16.03	0.0902	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,540.00240	2,388.442	16.54	0.8209	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			305.50240	290.542	16.54	0.1791	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,554.86560	2,403.258	16.52	0.8233	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			300.36560	285.358	16.52	0.1767	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,547.42470	2,395.842	16.53	0.8221	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			302.92470	287.942	16.53	0.1779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,099.77840	1,959.218	17.06	0.7379	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			503.87840	499.718	17.06	0.2621	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			618.88130	553.167	28.85	0.2300	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,522.98130	5,593.667	28.85	0.7700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,245.12260	3,094.628	16.11	0.9075	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			139.22260	125.128	16.11	0.0925	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,111.34640	1,970.560	17.02	0.7407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			495.44640	491.060	17.02	0.2593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,105.55570	1,964.879	17.04	0.7393	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			499.65570	495.379	17.04	0.2607	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,500.36680	1,388.985	21.23	0.5140	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,742.46680	1,763.785	21.23	0.4860	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,497.19950	1,385.986	21.24	0.5131	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,749.29950	1,770.786	21.24	0.4869	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	13/03/2017	Foreign Exchange Option	15.36	Call			1,494.04200	1,382.996	21.26	0.5122	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,756.14200	1,777.796	21.26	0.4878	0.00	0	0
Total \$ / R Option												1,142,622.00	3,000	2,497,244
Total \$ / R												11,115,808,740.20	810,339	3,359,783
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.62190		13.74880			0.0000	531,254.10	39	1,347
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.82920		13.95640			0.0000	636,143.20	46	726
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.06380		14.19510			0.0000	0.00	0	263
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.29710		14.43410			0.0000	1,644,166.50	115	77
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.55750		14.69780			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,811,563.80	200	2,413
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			205,880.00000	193,190.000	26.74	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			0.00000	0.000	26.74	0.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			204,880.00000	192,190.000	26.85	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			0.00000	0.000	26.85	0.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			203,880.00000	191,190.000	26.96	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			0.00000	0.000	26.96	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,652.95370	1,788.909	17.61	0.0359	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			211,324.02380	198,739.684	17.58	0.9635	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,684.02380	1,819.684	17.58	0.0365	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			213,262.35580	200,678.627	17.63	0.9647	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1,622.35580	1,758.627	17.63	0.0353	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			212,292.95370	199,708.909	17.61	0.9641	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			191,501.59530	177,938.111	16.25	0.8756	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			10,991.59530	10,558.111	16.25	0.1244	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			190,626.42500	177,062.758	16.23	0.8743	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			11,116.42500	10,682.758	16.23	0.1257	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			189,752.64530	176,188.859	16.22	0.8731	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			11,242.64530	10,808.859	16.22	0.1269	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			144,020.24640	131,547.359	16.99	0.6888	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			44,610.24640	45,837.359	16.99	0.3112	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			143,447.05660	130,991.021	17.01	0.6869	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			45,037.05660	46,281.021	17.01	0.3131	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			142,876.07490	130,436.969	17.02	0.6850	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			45,466.07490	46,726.969	17.02	0.3150	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			111,924.43080	102,006.416	20.69	0.4835	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			143,144.43080	147,256.416	20.69	0.5165	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			112,537.25320	102,578.152	20.65	0.4858	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			141,757.25320	145,828.152	20.65	0.5142	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			112,230.23040	102,291.682	20.67	0.4847	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			142,450.23040	146,541.682	20.67	0.5153	0.00	0	0
Total \$ / R MAXI 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 \$ / R MAXI												2,811,563.80	200	2,413
£ / R	On	14/09/2015	Foreign Exchange Future			20.99260		21.21780			0.0000	44,567,289.80	2,123	12,440
£ / R	On	11/12/2015	Foreign Exchange Future			21.30250		21.52880			0.0000	30,292,155.00	1,422	29,012
£ / R	On	14/03/2016	Foreign Exchange Future			21.65620		21.88950			0.0000	3,335,054.80	154	1,572
£ / R	On	13/06/2016	Foreign Exchange Future			22.00910		22.25130			0.0000	0.00	0	200
£ / R	On	08/09/2016	Foreign Exchange Future			22.36240		22.61080			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.40520		22.65330			0.0000	0.00	0	0
Total £ / R Future												78,194,499.60	3,699	43,224
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			10,237.80000	10,012.600	20.38	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	20.38	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			3,217.80000	2,992.600	27.47	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			0.00000	0.000	27.47	0.0000	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			3,057.80000	2,832.600	28.41	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			0.00000	0.000	28.41	0.0000	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			2,277.81540	2,052.635	32.46	0.9998	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			0.01540	0.035	32.46	0.0002	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			2,267.81700	2,042.636	32.38	0.9998	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			0.01700	0.036	32.38	0.0002	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			2,257.81870	2,032.637	32.30	0.9998	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			0.01870	0.037	32.30	0.0002	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			734.03480	512.865	21.05	0.8950	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			16.23480	20.265	21.05	0.1050	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2,717.80010	2,492.600	30.42	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			0.00010	0.000	30.42	0.0000	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,058.95330	2,840.725	18.26	0.9437	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			40.15330	48.225	18.26	0.0563	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,219.42240	2,020.528	17.01	0.8737	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			90.62240	118.028	17.01	0.1263	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,624.26760	1,449.922	17.14	0.7611	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			215.46760	267.422	17.14	0.2389	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,467.19370	1,304.162	17.26	0.7209	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			268.39370	331.662	17.26	0.2791	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,068.59490	2,850.296	18.28	0.9442	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			39.79490	47.796	18.28	0.0558	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,178.47670	1,039.733	17.75	0.6293	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			419.67670	507.233	17.75	0.3707	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			1,154.78070	1,017.887	17.79	0.6209	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			435.98070	525.387	17.79	0.3791	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,717.65490	1,538.634	17.12	0.7825	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			188.85490	236.134	17.12	0.2175	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			802.30130	701.156	18.68	0.4791	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			773.50130	898.656	18.68	0.5209	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			680.64010	592.438	19.23	0.4200	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			971.84010	1,109.938	19.23	0.5800	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,190.46390	1,050.790	17.72	0.6335	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			411.66390	498.290	17.72	0.3665	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,398.13840	3,177.777	18.97	0.9584	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			29.33840	35.277	18.97	0.0416	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,078.24080	2,859.873	18.30	0.9447	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			39.44080	47.373	18.30	0.0553	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			942.72630	823.534	18.22	0.5392	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			613.92630	721.034	18.22	0.4608	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,681.39320	3,459.699	19.55	0.9677	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			22.59320	27.199	19.55	0.0323	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,839.70600	2,638.740	16.28	0.8636	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			150.20600	182.540	16.28	0.1364	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,830.98580	2,630.240	16.27	0.8627	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			151.48580	184.040	16.27	0.1373	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,848.43810	2,647.253	16.28	0.8646	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			148.93810	181.053	16.28	0.1354	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,281.71000	2,122.986	16.61	0.7136	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			530.41000	613.886	16.61	0.2864	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,275.10070	2,116.660	16.62	0.7124	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			533.80070	617.560	16.62	0.2876	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,288.32660	2,129.325	16.61	0.7148	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			527.02660	610.225	16.61	0.2852	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,260.93250	2,121.967	16.97	0.6555	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,434.67970	1,585.925	18.40	0.4545	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			898.05530	850.605	22.62	0.2982	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,137.25530	4,338.205	22.62	0.7018	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			850.13250	959.567	16.97	0.3445	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,782.99880	1,685.355	18.38	0.5474	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,422.19880	1,572.955	18.38	0.4526	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,779.23370	1,681.835	18.39	0.5465	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,428.43370	1,579.435	18.39	0.4535	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,775.47970	1,678.325	18.40	0.5455	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,565.66550	1,480.306	19.25	0.4852	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,912.36550	2,075.106	19.25	0.5148	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,562.46350	1,477.303	19.26	0.4844	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,919.16350	2,082.103	19.26	0.5156	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,568.86730	1,483.318	19.24	0.4861	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,905.56730	2,068.118	19.24	0.5139	0.00	0	0
Total £ / R Option												0.00	0	171,608
Total £ / R												78,194,499.60	3,699	214,832
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11295		0.11382			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11483		0.11570			0.0000	0.00	0	7,959
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11706		0.11796			0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11929		0.12024			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												0.00	0	7,983
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			391.10120	317.099	28.27	0.8519	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			8.70120	22.399	28.27	0.1481	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,382.40000	2,294.703	61.83	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00000	0.003	61.83	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,382.41160	1,294.724	38.61	0.9998	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.01160	0.024	38.61	0.0002	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,577.26160	2,490.577	23.17	0.9848	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.76160	7.477	23.17	0.0152	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,623.01460	1,544.304	22.29	0.9029	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			52.51460	61.204	22.29	0.0971	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			859.91450	802.915	23.53	0.6644	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			289.41450	319.815	23.53	0.3356	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			642.28540	588.346	21.59	0.4663	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			846.18540	882.446	21.59	0.5337	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,871.40650	1,780.375	18.09	0.9010	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			75.30650	74.475	18.09	0.0990	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,106.25600	1,029.479	19.03	0.7008	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			310.15600	323.578	19.03	0.2992	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			866.79920	898.718	20.82	0.4769	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			592.84950	546.497	22.98	0.3706	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,569.04950	1,617.197	22.98	0.6294	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,374.42140	1,290.613	18.49	0.7206	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			350.62140	361.313	18.49	0.2794	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			890.59920	828.018	20.82	0.5231	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	7,983
€ / R	On	14/09/2015	Foreign Exchange Future			15.37180		15.42570			0.0000	211,270,019.20	13,744	35,351
€ / R	On	21/09/2015	Foreign Exchange Future			15.38600		15.43730			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.48980		15.54160			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.62890		15.68130			0.0000	353,650,749.20	22,628	79,413
€ / R	On	25/01/2016	Foreign Exchange Future			15.77080		15.82450			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.92590		15.98120			0.0000	10,128,872.40	636	27,775
€ / R	On	13/06/2016	Foreign Exchange Future			16.22740		16.28770			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.57000		16.63240			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.84230		16.89810			0.0000	0.00	0	0
Total € / R Future												575,049,640.80	37,008	142,789
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.00000	0.000	38.16	0.0000	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,425.70000	2,371.800	37.80	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.00000	0.000	37.80	0.0000	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			828.52050	772.602	23.43	0.9926	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	14.60	Put			2.82050	0.802	23.43	0.0074	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,525.70000	2,471.800	37.92	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.00000	0.000	37.92	0.0000	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,505.70000	2,451.800	37.90	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.00000	0.000	37.90	0.0000	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			232.52180	160.174	15.51	0.7166	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			56.82180	38.374	15.51	0.2834	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,395.70000	2,341.800	37.76	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.00000	0.000	37.76	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			1,046.55720	992.170	27.11	0.9968	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			0.85720	0.370	27.11	0.0032	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			224.98830	152.546	15.39	0.7020	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			59.28830	40.746	15.39	0.2980	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			537.49820	476.310	19.77	0.9598	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			3,165.70000	3,111.800	38.23	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.00000	0.000	38.23	0.0000	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,725.70000	2,671.800	38.16	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			11.79820	4.510	19.77	0.0402	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			240.14760	167.931	15.63	0.7306	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			54.44760	36.131	15.63	0.2694	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			4,255.70000	4,201.800	26.63	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00000	0.000	26.63	0.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			1,100.28720	1,050.429	21.26	0.9782	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			2.98720	4.429	21.26	0.0218	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			1,090.35860	1,040.565	21.18	0.9776	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			3.05860	4.565	21.18	0.0224	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			608.45570	567.505	19.12	0.8721	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			21.15570	31.505	19.12	0.1279	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			1,110.21780	1,060.298	21.34	0.9789	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			2.91780	4.298	21.34	0.0211	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,230.94290	1,176.910	16.43	0.9121	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			39.34290	37.110	16.43	0.0879	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			765.60030	712.711	16.81	0.7468	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			144.00030	142.911	16.81	0.2532	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,248.96730	1,194.968	16.42	0.9160	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			37.36730	35.168	16.42	0.0840	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,239.94490	1,185.929	16.43	0.9140	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			38.34490	36.129	16.43	0.0860	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.99110	0.845	24.51	0.0015	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,644.76300	2,591.920	18.57	0.9768	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			13.46300	13.020	18.57	0.0232	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			46.64880	43.939	16.65	0.0733	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			332.62440	295.819	19.99	0.3108	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,151.32440	1,166.919	19.99	0.6892	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			934.80180	880.036	16.79	0.6998	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			263.50180	261.136	16.79	0.3002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,732.29110	4,679.745	24.51	0.9985	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			274.85450	272.567	16.84	0.3090	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			771.84330	718.143	17.27	0.6169	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			380.54330	379.243	17.27	0.3831	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,469.74120	1,414.603	16.35	0.8706	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			88.44120	85.703	16.35	0.1294	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,827.94880	1,772.839	16.65	0.9267	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			947.38970	892.577	16.76	0.7056	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			256.08970	253.677	16.76	0.2944	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			941.08120	886.292	16.77	0.7027	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			259.78120	257.392	16.77	0.2973	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			916.15450	861.467	16.84	0.6910	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,184.07030	1,123.917	16.22	0.7289	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			279.57030	273.117	16.22	0.2711	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,399.65350	1,340.100	16.13	0.7936	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			195.15350	189.300	16.13	0.2064	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,392.14020	1,332.555	16.13	0.7916	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			197.64020	191.755	16.13	0.2084	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,232.50550	1,172.446	16.20	0.7447	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			258.00550	251.645	16.20	0.2553	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,407.19150	1,347.665	16.12	0.7956	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			192.69150	186.865	16.12	0.2044	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,234.55320	2,172.833	16.35	0.8958	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			103.35320	96.933	16.35	0.1042	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			729.76410	679.785	18.67	0.4569	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,048.56410	1,053.885	18.67	0.5431	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,974.19540	2,916.486	17.39	0.9526	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			42.99540	40.586	17.39	0.0474	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			853.50020	799.114	17.93	0.5207	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			822.30020	823.214	17.93	0.4793	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			780.11990	728.164	18.35	0.4834	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			948.91990	952.264	18.35	0.5166	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,832.28280	2,774.005	17.20	0.9446	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			51.08280	48.105	17.20	0.0554	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,395.38010	1,330.648	16.04	0.7390	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			314.18010	304.748	16.04	0.2610	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,296.48290	1,230.564	16.11	0.7090	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			365.28290	354.664	16.11	0.2910	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,111.98500	1,052.716	16.70	0.6399	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			500.78500	496.816	16.70	0.3601	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,101.65590	2,038.920	16.16	0.8806	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			120.45590	113.020	16.16	0.1194	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,092.87770	2,030.070	16.14	0.8795	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			121.67770	114.170	16.14	0.1205	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,075.35040	2,012.401	16.12	0.8774	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			124.15040	116.501	16.12	0.1226	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,110.44680	2,047.780	16.17	0.8817	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			119.24680	111.880	16.17	0.1183	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,286.32270	2,211.224	15.82	0.8506	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			198.62270	183.824	15.82	0.1494	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,537.37630	1,459.936	16.13	0.6977	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			489.67630	472.536	16.13	0.3023	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			854.54280	847.727	17.49	0.4265	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,531.43060	1,453.963	16.14	0.6959	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			493.73060	476.563	16.14	0.3041	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,525.49920	1,448.009	16.15	0.6942	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			497.79920	480.609	16.15	0.3058	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,182.24280	1,115.127	17.49	0.5735	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,096.22620	2,012.849	15.62	0.7685	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			403.82620	382.849	15.62	0.2315	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,088.93110	2,006.357	15.64	0.7671	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			406.53110	386.357	15.64	0.2329	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,081.64370	1,999.879	15.65	0.7656	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			409.24370	389.879	15.65	0.2344	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,559.71410	1,548.910	19.31	0.4736	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,454.45620	1,387.924	19.33	0.5254	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,566.35620	1,555.624	19.33	0.4746	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,461.19040	1,394.508	19.30	0.5274	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,553.09040	1,542.208	19.30	0.4726	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,457.81410	1,391.210	19.31	0.5264	0.00	0	0
Total € / R Option												0.00	0	369,140
Total € / R												575,049,640.80	37,008	511,929
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.62490		9.70760			0.0000	0.00	0	1,467
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.72790		9.81070			0.0000	0.00	0	9,797
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.84960		9.93530			0.0000	0.00	0	2,727
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.97460		10.06420			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.11850		10.21050			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	13,991
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			0.57860	0.220	28.57	0.0029	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			632.97860	715.320	28.57	0.9971	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			0.53230	0.204	28.71	0.0027	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			642.93230	725.304	28.71	0.9973	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			0.48980	0.190	28.86	0.0026	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			652.88980	735.290	28.86	0.9974	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			561.97610	621.724	16.83	0.6991	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.33570	1.527	21.91	0.0044	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,561.80670	2,479.165	22.42	0.9963	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.10670	1.265	22.42	0.0037	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,511.91590	2,429.290	22.17	0.9960	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.21590	1.390	22.17	0.0040	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,462.03570	2,379.427	21.91	0.9956	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			603.27960	541.698	14.61	0.7432	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			92.57960	113.799	14.61	0.2568	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			406.40050	356.637	14.97	0.5849	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			195.70050	228.737	14.97	0.4151	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			172.67610	149.624	16.83	0.3009	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			203.15570	237.306	13.95	0.3435	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			640.62040	588.321	13.91	0.6646	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			195.32040	228.721	13.91	0.3354	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			634.51540	582.592	13.93	0.6605	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			199.21540	232.992	13.93	0.3395	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			628.45570	576.906	13.95	0.6565	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			552.84370	605.945	15.87	0.5029	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			533.23060	496.973	15.90	0.4944	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			559.03060	612.373	15.90	0.5056	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			529.45050	493.433	15.92	0.4916	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			565.25050	618.833	15.92	0.5084	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			537.04370	500.545	15.87	0.4971	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			665.88070	627.674	16.40	0.5115	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			665.38070	719.174	16.40	0.4885	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			673.53580	634.911	16.36	0.5161	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			653.03580	706.411	16.36	0.4839	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			669.68760	631.279	16.38	0.5138	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			659.18760	712.779	16.38	0.4862	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												0.00	0	14,594
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.23930		10.37330			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.39200		10.52700			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.56630		10.70500			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			733.33980	599.434	23.33	0.9979	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			0.03980	0.134	23.33	0.0021	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			723.34270	589.446	23.14	0.9977	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			0.04270	0.146	23.14	0.0023	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			713.34580	579.458	22.95	0.9975	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			0.04580	0.158	22.95	0.0025	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			378.65130	306.177	16.98	0.4728	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			341.65130	404.177	16.98	0.5272	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			374.20090	302.546	17.01	0.4684	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			347.20090	410.546	17.01	0.5316	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			370.00780	298.956	17.05	0.4641	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			353.00780	416.956	17.05	0.5359	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			561.83430	630.939	16.47	0.5540	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			463.95320	393.470	16.41	0.4519	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			548.95320	617.170	16.41	0.5481	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			460.37840	390.341	16.44	0.4489	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			555.37840	624.041	16.44	0.5511	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			456.83430	387.239	16.47	0.4460	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
Total CF CANDCO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.96010		14.08380			0.0000	0.00	0	43
CHF / R	On	11/12/2015	Foreign Exchange Future			14.21910		14.34120			0.0000	0.00	0	7,345
CHF / R	On	14/03/2016	Foreign Exchange Future			14.51540		14.64470			0.0000	0.00	0	1,531
Total CHF / R Future												0.00	0	8,919
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,294.38000	1,170.262	32.43	0.9986	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			0.58000	0.162	32.43	0.0014	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,284.40670	1,160.264	32.20	0.9986	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			0.60670	0.164	32.20	0.0014	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,274.43470	1,150.266	31.96	0.9986	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			0.63470	0.166	31.96	0.0014	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			366.12530	403.237	17.98	0.4138	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			702.06630	617.383	18.00	0.5831	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			370.86630	408.283	18.00	0.4169	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			712.61730	627.326	17.96	0.5894	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			361.41730	398.226	17.96	0.4106	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			707.32530	622.337	17.98	0.5862	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			675.79930	600.244	19.48	0.4354	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,021.09930	1,074.844	19.48	0.5646	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			672.73880	597.454	19.51	0.4337	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,028.03880	1,082.054	19.51	0.5663	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			669.69970	594.680	19.53	0.4320	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
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,034.99970	1,089.280	19.53	0.5680	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,919
CNH / R	On	14/09/2015	Foreign Exchange Future			2.12440		2.14870			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.13420		2.15890			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.15610		2.18230			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			1,487.52040	1,245.131	27.01	0.9934	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			0.52040	1.131	27.01	0.0066	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			1,387.77550	1,145.636	26.19	0.9905	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			0.77550	1.636	26.19	0.0095	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			1,587.34980	1,344.734	27.63	0.9956	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			0.34980	0.733	27.63	0.0044	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,738.84280	1,506.051	17.48	0.7674	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			249.84280	264.051	17.48	0.2326	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,897.96310	1,659.982	17.56	0.8000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			208.96310	217.982	17.56	0.2000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,817.68880	1,581.572	17.50	0.7843	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			228.68880	239.572	17.50	0.2157	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,326.72010	1,428.674	18.38	0.5490	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,130.91940	962.301	18.22	0.4779	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,207.91940	1,301.301	18.22	0.5221	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,088.74060	925.326	18.30	0.4643	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,265.74060	1,364.326	18.30	0.5357	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,049.72010	889.674	18.38	0.4510	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			2.06150		2.06690			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.09750		2.10270			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.13840		2.14420			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			0.00000	0.021	50.33	0.0001	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			3,169.00000	3,115.022	48.91	0.9999	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			0.00000	0.022	48.91	0.0001	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			3,069.00000	3,015.024	47.48	0.9999	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			0.00000	0.024	47.48	0.0001	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			3,269.00000	3,215.021	50.33	0.9999	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			505.19550	490.516	20.98	0.3231	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,558.93380	1,491.963	20.85	0.7114	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
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			431.93380	416.963	20.85	0.2886	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,493.37650	1,426.474	20.88	0.6945	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			466.37650	451.474	20.88	0.3055	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,432.19550	1,365.516	20.98	0.6769	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,095.71260	1,038.178	18.00	0.5087	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,153.71260	1,154.178	18.00	0.4913	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,057.51260	1,000.942	18.12	0.4947	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,215.51260	1,216.942	18.12	0.5053	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,135.78100	1,077.187	17.87	0.5230	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,093.78100	1,093.187	17.87	0.4770	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			0.12930		0.13050			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12910		0.13060			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12870		0.13000			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12740		0.13000			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			0.06840		0.06890			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06300		0.06360			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05870		0.05910			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05610		0.05700			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	14/09/2015	Foreign Exchange Future			8.56440		8.62360			0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Future			8.57420		8.63170			0.0000	68,593,600.00	8,000	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.64470		8.70300			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.73830		8.79900			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			8.83710		8.90000			0.0000	0.00	0	0
Total NZ\$ / R Future												68,593,600.00	8,000	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			1.98930	0.740	28.12	0.0101	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			468.38930	526.340	28.12	0.9899	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			1.86280	0.692	28.33	0.0094	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			478.26280	536.292	28.33	0.9906	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			1.74520	0.648	28.55	0.0088	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			488.14520	546.248	28.55	0.9912	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			103.41560	86.058	17.96	0.4274	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			101.71560	141.858	17.96	0.5726	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			112.58020	91.518	14.42	0.2541	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	11/12/2015	Foreign Exchange Option	9.09	Put			499.58020	536.818	14.42	0.7459	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			110.64860	89.893	14.47	0.2500	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			507.64860	545.193	14.47	0.7500	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			108.75290	88.236	14.51	0.2459	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			515.75290	553.536	14.51	0.7541	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			267.99250	236.683	16.02	0.3680	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			608.99250	638.383	16.02	0.6320	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			265.30330	234.236	16.05	0.3648	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			616.30330	645.936	16.05	0.6352	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			262.64240	231.815	16.08	0.3615	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			623.64240	653.515	16.08	0.6385	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			449.51650	406.885	15.79	0.4711	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			559.51650	579.785	15.79	0.5289	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			456.63770	413.566	15.74	0.4773	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			546.63770	566.466	15.74	0.5227	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			453.06150	410.210	15.76	0.4742	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			553.06150	573.110	15.76	0.5258	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												68,593,600.00	8,000	16,000
QUANTO €On	14/09/2015	Foreign Exchange Future			1.12850			1.12200			0.0000	348,706.50	309	71
QUANTO €On	11/12/2015	Foreign Exchange Future			1.13010			1.12360			0.0000	696,141.60	616	308
QUANTO €On	14/03/2016	Foreign Exchange Future			1.13240			1.12580			0.0000	0.00	0	0
QUANTO €On	13/06/2016	Foreign Exchange Future			1.13500			1.12840			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,044,848.10	925	379
Total QUANTO € / \$												1,044,848.10	925	379
RAIN	On	14/09/2015	Foreign Exchange Future			24,041.05000		24,224.42000			0.0000	0.00	0	0
RAIN	On	11/12/2015	Foreign Exchange Future			24,355.57000		24,539.38000			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			9.62470		9.70860			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.73570		9.81760			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			426.59150	331.798	43.12	0.7846	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			57.99150	47.098	43.12	0.2154	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			415.99440	321.205	41.99	0.7822	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			57.39440	46.505	41.99	0.2178	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			405.39870	310.615	40.87	0.7797	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			56.79870	45.915	40.87	0.2203	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,076.01070	1,195.880	52.02	0.6139	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	9.34	Put			598.41070	800.180	52.02	0.3861	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,060.19750	1,172.246	51.02	0.6126	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			592.59750	786.546	51.02	0.3874	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,044.37680	1,148.588	50.03	0.6112	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			586.77680	772.888	50.03	0.3888	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			4.45750		4.51260			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.40660		4.46310			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.35550		4.41210			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			1.33600	0.382	17.15	0.0156	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			98.73600	152.882	17.15	0.9844	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			2.18460	0.580	16.23	0.0237	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			79.58460	133.080	16.23	0.9763	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			1.70330	0.469	16.69	0.0191	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			89.10330	142.969	16.69	0.9809	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			138.28430	107.781	16.45	0.4257	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			165.18430	191.181	16.45	0.5743	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			134.08690	104.177	16.48	0.4154	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			170.98690	197.577	16.48	0.5846	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			129.99210	100.673	16.51	0.4051	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			176.89210	204.073	16.51	0.5949	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			182.58370	156.452	17.30	0.4264	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			260.48370	290.952	17.30	0.5736	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			178.77230	153.030	17.32	0.4196	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			266.67230	297.530	17.32	0.5804	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			175.02970	149.674	17.35	0.4128	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			272.92970	304.174	17.35	0.5872	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			1.39060		1.38610			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.35760		1.35360			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.33020		1.32720			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,818
Total ZMW / R												0.00	0	7,818

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									11,840,360,270.50	857,171	1,179,406
Total Options									1,142,622.00	3,000	3,046,595
Grand Total:									11,841,502,892.50	860,171	4,226,001