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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2015

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			13.59010		13.62190			0.0000	2,925,989,300.30	215,303	0
\$ / R On 16/09/2015 Foreign Exchange Future			13.55500		13.62190			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.55500		13.62420			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.56890		13.63820			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.57370		13.64300			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.58090		13.65010			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.58560		13.65490			0.0000	0.00	0	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.59040		13.65970			0.0000	0.00	0	1,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.59990		13.66930			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.60710		13.67650			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.61660		13.68610			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.61900		13.68850			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.63330		13.70290			0.0000	0.00	0	600
\$ / R On 28/10/2015 Foreign Exchange Future			13.65230		13.72210			0.0000	518,787.40	38	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.67140		13.74140			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.68330		13.75340			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.70000		13.77030			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.70240		13.77270			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.70730		13.77760			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.71700		13.78740			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.71940		13.78990			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			13.75110		13.82180			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			13.75840		13.82920			0.0000	1,076,883,726.40	78,271	683,548
\$ / R	On	21/12/2015	Foreign Exchange Future			13.78300		13.85400			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			13.84040		13.91140			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.87540		13.94640			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.91530		13.98630			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.93280		14.00380			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.94780		14.01880			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.98520		14.05630			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.99270		14.06380			0.0000	266,057,197.80	19,014	56,992
\$ / R	On	29/03/2016	Foreign Exchange Future			14.03080		14.10220			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.10220		14.17400			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.18120		14.25350			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.20660		14.27920			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.21430		14.28690			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.22450		14.29710			0.0000	2,133,675.00	150	22,238
\$ / R	On	28/06/2016	Foreign Exchange Future			14.26410		14.33700			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.34160		14.41460			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.38160		14.45470			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.42170		14.49480			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.45110		14.52420			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.45650		14.52950			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.47520		14.54820			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.48480		14.55750			0.0000	15,947,764.80	1,101	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.50580		14.57850			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.57090		14.64370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.64770		14.72060			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.68490		14.75790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.69650		14.76950			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.89190		14.96520			0.0000	0.00	0	0
Total \$ / R Future												4,287,530,451.70	313,877	774,652
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,421.90000	2,390.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			2,131.90000	2,100.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,621.90000	2,590.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			0.31630	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			958.41630	989.900	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			3,061.90000	3,030.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			382.74080	409.900	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			0.88670	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			678.98670	709.900	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			3,021.90000	2,990.100	19.42	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,641.90000	2,610.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			2.70560	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			230.50560	190.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			8.60560	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.07510	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			4,878.17510	4,909.900	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			4.64080	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			0.46330	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			472.65560	440.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			0.75560	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			0.48960	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			828.58960	859.900	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			344.60560	310.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.17590	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			562.21390	530.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			0.31390	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Call			17.66420	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Put			195.76420	209.900	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			522.36330	490.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			0.06050	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			721.96800	690.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.06800	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			373.91690	340.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			2.01690	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			622.07590	590.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.04080	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			871.94570	840.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			0.04570	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			552.24590	520.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			0.34590	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			761.96050	730.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			0.03320	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			1,001.93460	970.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			0.03460	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			701.98210	670.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.08210	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			921.94080	890.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			0.02770	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			1,111.92820	1,080.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			0.02820	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			821.95170	790.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			0.05170	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			1,021.93320	990.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			0.02340	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			1,181.92500	1,150.100	19.42	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	12.44	Put			0.02500	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			951.93830	920.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			0.03830	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			1,121.92770	1,090.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			0.01930	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			1,321.92010	1,290.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			0.02010	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			1,071.93030	1,040.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			0.03030	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			1,221.92340	1,190.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			0.00220	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			1,421.90810	1,390.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			0.00810	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			1,141.92670	1,110.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			0.02670	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			1,351.91930	1,320.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			0.00050	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			1,541.90080	1,510.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			0.00080	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			1,231.92310	1,200.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			0.02310	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,491.90220	1,460.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,621.90010	1,590.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			0.00010	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			1,391.91360	1,360.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			0.01360	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,561.90050	1,530.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			2,001.90000	1,970.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			1,521.90120	1,490.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			0.00120	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,821.90000	1,790.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			2,111.90000	2,080.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,581.90030	1,550.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			0.00030	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			2,021.90000	1,990.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			2,331.90000	2,300.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,871.90000	1,840.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			2,121.90000	2,090.100	19.42	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	11.00	Put		0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call		2,451.90000	2,420.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put		0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call		2,081.90000	2,050.100	19.42	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		2,381.90000	2,350.100	19.42	1.0000	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call		184.85810	108.320	22.45	0.5651	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put		82.95810	73.320	22.45	0.4349	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call		233.48130	154.888	23.35	0.6767	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put		61.58130	49.888	23.35	0.3233	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call		632.27380	561.223	27.35	0.9553	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put		8.07380	6.223	27.35	0.0447	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Call		84.67450	37.927	25.01	0.2181	0.00	0	3,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Put		260.47450	282.927	25.01	0.7819	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call		651.35500	580.513	27.51	0.9600	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put		7.15500	5.513	27.51	0.0400	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call		100.53350	71.077	23.50	0.2441	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put		392.33350	432.177	23.50	0.7559	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call		583.63450	519.989	20.17	0.8540	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put		30.63450	36.289	20.17	0.1460	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call		2,850.11770	2,780.915	31.17	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put		0.01770	0.015	31.17	0.0001	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call		2,500.15300	2,430.946	29.03	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put		0.05300	0.046	29.03	0.0002	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call		2,250.23380	2,181.020	27.83	0.9994	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		3,150.47670	3,219.691	37.41	0.9979	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put		0.13380	0.120	27.83	0.0006	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		453.55360	395.931	19.44	0.7348	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		73.45360	85.031	19.44	0.2652	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call		111.37540	85.617	22.18	0.2489	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put		461.27540	504.717	22.18	0.7511	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		0.57670	0.591	37.41	0.0021	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call		870.00260	801.901	19.23	0.9331	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put		15.10260	16.300	19.23	0.0669	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call		0.00000	224.336	19.96	0.5052	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put		0.00000	228.736	19.96	0.4948	0.00	0	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call		0.00000	203.239	20.18	0.4707	1,241,788.46	6,110	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put		0.00000	257.639	20.18	0.5293	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call		348.70350	299.855	19.59	0.5895	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put		159.00350	179.455	19.59	0.4105	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put		93.68300	107.341	18.51	0.2755	0.00	0	5,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call		512.98300	457.241	18.51	0.7245	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call		178.04430	149.951	20.85	0.3199	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put		481.54430	522.851	20.85	0.6801	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		841.31210	776.161	17.13	0.8802	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		35.21210	39.561	17.13	0.1198	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	14/10/2015	Foreign Exchange Option	13.89	Call			228.76580	197.374	19.99	0.3763	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			430.26580	468.374	19.99	0.6237	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			363.09370	321.662	18.74	0.5134	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			290.19370	318.362	18.74	0.4866	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			20.47740	16.853	32.33	0.0296	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,278.37740	3,344.553	32.33	0.9704	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,922.66780	2,852.892	23.51	0.9982	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.56780	0.592	23.51	0.0018	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,573.30580	2,503.530	22.11	0.9963	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			1.20580	1.230	22.11	0.0037	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			439.78580	396.376	18.48	0.5548	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			277.68580	304.076	18.48	0.4452	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,069.90970	1,005.681	16.90	0.8775	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			48.50970	54.281	16.90	0.1225	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			836.46970	776.980	17.00	0.7930	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			95.06970	105.580	17.00	0.2070	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			855.81480	796.749	16.90	0.7882	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			102.41480	113.449	16.90	0.2118	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			388.37570	353.032	19.08	0.4663	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			444.97570	479.732	19.08	0.5337	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			251.45080	226.054	20.64	0.3239	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			748.05080	792.754	20.64	0.6761	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			774.35980	721.214	17.19	0.7275	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			154.05980	171.214	17.19	0.2725	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			765.56420	712.866	17.26	0.7192	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			162.86420	180.465	17.26	0.2808	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			794.86670	741.464	17.21	0.7291	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			157.26670	174.164	17.21	0.2709	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			384.06660	350.818	19.49	0.4261	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			586.66660	623.818	19.49	0.5739	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			505.57360	463.557	18.46	0.5294	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			398.17360	426.557	18.46	0.4706	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,033.79550	971.582	16.71	0.8210	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			93.89550	102.182	16.71	0.1790	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			970.18790	909.086	16.74	0.7979	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			110.28790	119.686	16.74	0.2021	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			893.48550	835.051	16.85	0.7662	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,713.94720	3,780.638	33.32	0.9396	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,992.27030	2,921.735	21.55	0.9946	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			2.37030	2.335	21.55	0.0054	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,644.02310	2,573.554	20.35	0.9904	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			4.12310	4.154	20.35	0.0096	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			428.32980	458.288	18.63	0.4872	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,218.01930	1,153.197	16.61	0.8767	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			58.11930	63.797	16.61	0.1233	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			438.94220	402.404	19.04	0.4722	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	25/11/2015	Foreign Exchange Option	13.85	Put			499.04220	533.004	19.04	0.5278	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			53.84720	50.038	33.32	0.0604	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			234.40150	255.313	17.60	0.3419	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			636.90750	589.445	17.85	0.6212	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			277.00750	300.045	17.85	0.3788	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			524.54290	481.724	18.41	0.5410	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			384.64290	412.324	18.41	0.4590	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			488.22980	447.688	18.63	0.5128	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			133.58550	145.651	16.85	0.2338	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			749.42710	697.934	17.38	0.6913	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			199.52710	218.534	17.38	0.3087	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			743.13920	691.855	17.40	0.6876	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			203.23920	222.455	17.40	0.3124	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			694.30150	644.713	17.60	0.6581	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,519.86360	1,452.317	16.47	0.9195	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			38.06360	41.217	16.47	0.0805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			447.02650	411.005	19.40	0.4433	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			627.82650	662.605	19.40	0.5567	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			586.67200	542.465	18.32	0.5497	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			417.47200	444.065	18.32	0.4503	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			387.34510	355.026	20.01	0.3927	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			758.14510	796.626	20.01	0.6073	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			482.42470	444.332	19.07	0.4720	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			563.22470	595.932	19.07	0.5280	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			600.78020	555.946	18.24	0.5594	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			401.58020	427.546	18.24	0.4406	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			450.43780	414.211	19.36	0.4461	0.00	0	18,300
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			621.23780	655.811	19.36	0.5539	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			591.34130	546.926	18.29	0.5529	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			412.14130	438.526	18.29	0.4471	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			620.07400	574.401	18.13	0.5725	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			380.87400	406.001	18.13	0.4275	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			559.37630	516.417	18.47	0.5304	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			450.17630	478.017	18.47	0.4696	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			605.55280	560.507	18.21	0.5627	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			396.35280	422.107	18.21	0.4373	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			719.51730	669.840	17.64	0.6361	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			290.31730	311.440	17.64	0.3639	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			596.04220	551.418	18.26	0.5562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			406.84220	433.018	18.26	0.4438	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			665.55120	617.980	17.90	0.6024	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			336.35120	359.580	17.90	0.3976	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			826.04940	772.629	17.17	0.6970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			216.84940	234.229	17.17	0.3030	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			615.19950	569.734	18.16	0.5692	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			385.99950	411.334	18.16	0.4308	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	13.28	Call		789.18120	736.996	17.33	0.6767	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		239.98120	258.596	17.33	0.3233	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		0.00000	803.381	17.04	0.7137	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		0.00000	214.981	17.04	0.2863	644,944.20	3,000	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		697.49050	648.655	17.74	0.6226	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		308.29050	330.255	17.74	0.3774	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		832.32580	778.702	17.14	0.7003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		213.12580	230.302	17.14	0.2997	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		977.03930	917.252	16.70	0.7681	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		147.83930	158.852	16.70	0.2319	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		807.44340	754.639	17.25	0.6868	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		228.24340	246.239	17.25	0.3132	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		903.90500	848.057	16.86	0.7369	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		174.70500	189.657	16.86	0.2631	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		0.00000	1,030.323	16.61	0.8101	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		0.00000	121.923	16.61	0.1899	1,950,760.00	16,000	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		838.64260	784.815	17.12	0.7037	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		209.44260	226.415	17.12	0.2963	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,053.22920	991.866	16.64	0.7965	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		124.02920	133.466	16.64	0.2035	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,298.42560	1,233.192	16.47	0.8704	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		69.22560	74.792	16.47	0.1296	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		940.08210	881.134	16.73	0.7532	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		160.88210	172.734	16.73	0.2468	6,909,344.00	40,000	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,132.31350	1,069.517	16.58	0.8232	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		103.11350	111.117	16.58	0.1768	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,332.80990	1,267.158	16.44	0.8788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		63.60990	68.758	16.44	0.1212	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,084.52600	1,022.572	16.62	0.8074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		115.32600	124.172	16.62	0.1926	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,315.57250	1,250.126	16.46	0.8746	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		66.37250	71.726	16.46	0.1254	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,680.33150	1,612.003	16.88	0.9347	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		31.13150	33.603	16.88	0.0653	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,164.71830	1,101.386	16.56	0.8333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		95.51830	102.986	16.56	0.1667	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,385.04750	1,318.809	16.41	0.8908	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		55.84750	60.409	16.41	0.1092	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,756.46420	1,687.797	17.07	0.9423	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		27.26420	29.397	17.07	0.0577	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,324.18000	1,258.631	16.45	0.8767	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		64.98000	70.231	16.45	0.1233	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,699.31950	1,630.901	16.93	0.9367	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		30.11950	32.502	16.93	0.0633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,900.39930	1,831.210	17.43	0.9544	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		21.19930	22.811	17.43	0.0456	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,661.37610	1,593.138	16.83	0.9327	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		32.17610	34.738	16.83	0.0673	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,813.86470	1,744.973	17.21	0.9475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		24.66470	26.573	17.21	0.0525	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,094.27150	2,024.568	17.91	0.9670	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		15.07150	16.168	17.91	0.0330	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,708.82480	1,640.363	16.95	0.9377	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		29.62480	31.963	16.95	0.0623	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,948.67790	1,879.343	17.55	0.9579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		19.47790	20.943	17.55	0.0421	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,437.37060	2,367.113	18.75	0.9816	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		8.17060	8.713	18.75	0.0184	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,852.26350	1,783.234	17.31	0.9507	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		23.06350	24.834	17.31	0.0493	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,231.02500	2,161.056	18.24	0.9738	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		11.82500	12.656	18.24	0.0262	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,883.00210	2,812.314	19.88	0.9915	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		3.80210	3.914	19.88	0.0085	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,045.62330	1,976.031	17.79	0.9642	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		16.42330	17.631	17.79	0.0358	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,833.26410	2,762.595	19.70	0.9909	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		4.06410	4.195	19.70	0.0091	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,634.90910	2,564.466	19.23	0.9870	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		5.70910	6.066	19.23	0.0130	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,240.82040	2,170.835	18.27	0.9743	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		11.62040	12.435	18.27	0.0257	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,679.33410	4,608.524	24.54	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.13410	0.124	24.54	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,629.35960	4,558.548	24.54	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.15960	0.148	24.54	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,579.38930	4,508.576	24.54	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.18930	0.176	24.54	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		9.34490	7.867	34.95	0.0103	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,950.14490	7,019.467	34.95	0.9897	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		220.30270	200.218	22.67	0.2356	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,391.10270	1,441.818	22.67	0.7644	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		134.69620	121.803	25.28	0.1462	974,426.40	8,000	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,105.49620	2,163.403	25.28	0.8538	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		260.63380	237.362	21.83	0.2757	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,181.43380	1,228.962	21.83	0.7243	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		93.45030	84.395	27.55	0.1010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,764.25030	2,825.995	27.55	0.8990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		224.70090	204.261	22.57	0.2400	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,365.50090	1,415.861	22.57	0.7600	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		334.03600	305.270	20.66	0.3451	610,540.40	2,000	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		904.83600	946.870	20.66	0.6549	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	15.30	Call			181.71620	164.721	23.66	0.1960	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,652.51620	1,706.321	23.66	0.8040	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			269.78690	245.815	21.66	0.2846	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,140.58690	1,187.415	21.66	0.7154	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			364.93010	334.077	20.27	0.3729	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			815.73010	855.677	20.27	0.6271	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			245.11470	223.050	22.13	0.2604	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,255.91470	1,304.650	22.13	0.7396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			341.46700	312.190	20.56	0.3519	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			882.26700	923.790	20.56	0.6481	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			411.32380	377.485	19.75	0.4133	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			702.12380	739.085	19.75	0.5867	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			310.59760	283.599	20.99	0.3235	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			981.39760	1,025.199	20.99	0.6765	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			375.94940	344.371	20.14	0.3827	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			786.74940	825.971	20.14	0.6173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			478.75450	440.871	19.10	0.4691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			569.55450	602.471	19.10	0.5309	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			359.56030	329.065	20.34	0.3682	3,290,647.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			830.36030	870.665	20.34	0.6318	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			437.41900	403.512	19.69	0.4182	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			733.41900	770.512	19.69	0.5818	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			92.99580	87.131	34.13	0.0838	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,108.99580	4,174.131	34.13	0.9162	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,057.38850	2,986.408	19.64	0.9928	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			3.38850	3.409	19.64	0.0072	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,719.24280	2,648.565	18.55	0.9882	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			5.24280	5.565	18.55	0.0118	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,709.34820	2,638.676	18.53	0.9880	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			5.34820	5.676	18.53	0.0120	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,147.88980	1,088.544	16.57	0.7767	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			166.48980	178.143	16.57	0.2233	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			470.93720	440.132	20.41	0.3891	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,004.53720	1,044.731	20.41	0.6109	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,178.39100	2,110.136	17.17	0.9456	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			31.99100	34.736	17.17	0.0544	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,166.45540	1,108.306	16.56	0.7643	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			190.05540	202.906	16.56	0.2357	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,068.13220	1,011.779	16.69	0.7290	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			231.73220	246.379	16.69	0.2710	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,415.18230	2,346.769	17.45	0.9533	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			28.88230	31.469	17.45	0.0467	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			333.13990	311.903	22.84	0.2687	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,746.83990	1,796.604	22.84	0.7313	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			725.52530	685.081	18.71	0.5252	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			651.72530	682.281	18.71	0.4748	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	25/02/2016	Foreign Exchange Option	11.80	Call			2,262.74140	2,195.261	17.12	0.9351	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			43.94140	47.461	17.12	0.0649	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			471.94460	444.142	21.16	0.3571	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,293.14460	1,336.342	21.16	0.6429	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,649.41710	1,585.325	16.09	0.8488	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			123.11710	130.125	16.09	0.1512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			19.59640	21.290	18.29	0.0292	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,550.26590	2,482.545	17.42	0.9475	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			36.46590	39.845	17.42	0.0525	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			39.01630	42.530	17.35	0.0557	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			307.65850	290.703	24.31	0.2268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,393.85850	2,448.003	24.31	0.7732	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			271.55880	256.857	25.16	0.2007	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,707.75880	2,764.157	25.16	0.7993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,033.39640	2,963.990	18.29	0.9708	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,252.86790	6,318.782	31.99	0.9356	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			482.19370	455.487	21.52	0.3465	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,448.39370	1,492.787	21.52	0.6535	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			435.83030	411.718	22.15	0.3155	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,642.03030	1,689.018	22.15	0.6845	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,502.81630	2,435.230	17.35	0.9443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,044.77080	2,095.851	23.34	0.7374	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			586.42040	554.317	20.35	0.4133	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,112.62040	1,151.617	20.35	0.5867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			545.44450	515.360	20.78	0.3875	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,231.64450	1,272.660	20.78	0.6125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			86.66790	81.482	31.99	0.0644	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,346.43560	1,389.311	21.17	0.6351	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			798.85790	757.712	18.59	0.5376	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			675.05790	705.012	18.59	0.4624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			701.19420	663.598	19.33	0.4822	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			847.39420	880.898	19.33	0.5178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			358.57080	338.552	23.34	0.2626	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			914.59860	949.616	19.60	0.5370	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			967.93580	921.104	17.46	0.6264	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			454.13580	478.404	17.46	0.3736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			929.99910	884.380	17.69	0.6075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			496.19910	521.680	17.69	0.3925	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			510.23560	482.011	21.17	0.3649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			568.23450	595.635	18.07	0.4226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,441.72980	1,382.712	16.17	0.7988	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			177.92980	190.012	16.17	0.2012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,332.88410	1,275.417	16.34	0.7670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			219.08410	232.717	16.34	0.2330	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			668.39860	632.316	19.60	0.4630	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			322.31260	339.280	16.69	0.3031	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,894.25780	1,828.839	16.42	0.8845	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			90.45780	96.139	16.42	0.1155	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,640.88580	1,576.701	16.02	0.8458	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			127.08580	134.001	16.02	0.1542	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			872.03450	828.335	18.07	0.5774	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			163.02100	174.498	16.10	0.1890	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,083.73480	2,017.543	16.72	0.9075	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			69.93480	74.843	16.72	0.0925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,074.61160	2,008.455	16.70	0.9065	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			70.81160	75.755	16.70	0.0935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,126.11260	1,071.980	16.69	0.6969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			75.34210	80.463	16.63	0.0987	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,175.46390	2,108.933	16.86	0.9170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			61.66390	66.233	16.86	0.0830	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,129.48700	2,063.124	16.79	0.9123	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			65.68700	70.424	16.79	0.0877	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,486.82100	1,427.198	16.10	0.8110	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			69.06580	73.940	16.73	0.0915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,314.64750	2,247.640	17.07	0.9298	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			50.84750	54.940	17.07	0.0702	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,286.66770	2,219.754	17.02	0.9274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			52.86770	57.054	17.02	0.0726	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,029.14210	1,963.163	16.63	0.9013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,212.40010	2,145.740	16.91	0.9206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			58.60010	63.040	16.91	0.0794	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,092.86580	2,026.640	16.73	0.9085	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,358.02790	2,291.673	17.02	0.9261	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			55.82790	60.873	17.02	0.0739	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			478.47780	454.183	21.96	0.3315	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,626.27780	1,673.383	21.96	0.6685	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			477.07620	455.592	22.72	0.3092	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,963.07620	2,013.392	22.72	0.6908	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,439.61220	2,374.135	16.96	0.9200	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			65.61220	71.935	16.96	0.0800	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			476.08440	457.657	23.49	0.2891	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,352.58440	2,406.457	23.49	0.7109	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,528.32210	2,464.831	16.91	0.9145	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			74.82210	83.631	16.91	0.0855	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			121.05230	133.446	16.56	0.1256	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			617.84510	594.741	21.97	0.3618	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,788.64510	1,838.141	21.97	0.6382	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,200.25230	2,140.046	16.56	0.8744	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,378.15150	1,329.824	16.94	0.7001	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			401.25150	425.524	16.94	0.2999	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,389.95820	1,341.485	16.91	0.7039	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			393.05820	417.184	16.91	0.2961	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		1,384.04310	1,335.643	16.92	0.7020	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		397.14310	421.343	16.92	0.2980	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,455.94670	1,406.995	16.75	0.7219	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		358.84670	382.495	16.75	0.2781	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,401.69340	1,353.389	16.89	0.7048	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		394.59340	418.889	16.89	0.2952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,395.78270	1,347.551	16.91	0.7029	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		398.68270	423.051	16.91	0.2971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,389.89530	1,341.731	16.93	0.7009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		402.79530	427.231	16.93	0.2991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,282.43540	1,235.485	17.23	0.6647	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		485.33540	510.985	17.23	0.3353	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		756.43010	728.281	20.78	0.4287	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,389.33010	1,433.781	20.78	0.5713	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		499.87450	481.667	23.56	0.2927	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,432.77450	2,487.167	23.56	0.7073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		425.21390	410.586	24.75	0.2504	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,938.11390	2,996.086	24.75	0.7496	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		412.08180	398.096	25.00	0.2428	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		3,044.98180	3,103.596	25.00	0.7572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,583.37730	1,532.822	16.44	0.7594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		286.27730	308.322	16.44	0.2406	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		398.62920	385.952	25.28	0.2352	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		3,161.52920	3,221.452	25.28	0.7648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		0.00000	364.836	29.44	0.2021	2,648,705.73	7,260	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		0.00000	4,310.335	29.44	0.7979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,255.39190	2,195.451	16.59	0.8780	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		118.29190	130.951	16.59	0.1220	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		0.00000	1,592.482	16.29	0.7759	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		0.00000	277.982	16.29	0.2241	1,834,681.86	6,600	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,619.62290	2,557.528	16.79	0.9108	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		82.62290	93.428	16.79	0.0892	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		482.65540	465.517	24.27	0.2738	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,765.65540	2,821.417	24.27	0.7262	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		487.63240	471.183	25.10	0.2603	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,203.03240	3,259.583	25.10	0.7397	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,705.68260	2,641.964	16.65	0.9090	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		91.08260	100.364	16.65	0.0910	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,993.66920	1,934.510	16.32	0.8097	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		238.96920	252.910	16.32	0.1903	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		783.31280	753.691	21.86	0.3970	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,848.61280	1,892.091	21.86	0.6030	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,791.86170	2,730.251	16.58	0.9068	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		97.06170	108.551	16.58	0.0932	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		513.39000	504.795	26.60	0.2546	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,718.59000	3,783.095	26.60	0.7454	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,450.34240	1,399.514	17.62	0.6529	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			626.14240	648.414	17.62	0.3471	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			535.80360	522.923	26.58	0.2587	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,751.60360	3,811.823	26.58	0.7413	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			534.12640	521.551	26.78	0.2568	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,809.92640	3,870.451	26.78	0.7432	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,552.00180	1,500.088	17.23	0.6859	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			527.80180	548.988	17.23	0.3141	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,417.74980	1,368.290	17.79	0.6404	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			668.24980	691.790	17.79	0.3596	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			562.63930	543.678	25.14	0.2762	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,333.13930	3,387.178	25.14	0.7238	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,683.22590	1,630.059	16.84	0.7195	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			445.02590	464.859	16.84	0.2805	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,694.66460	1,641.313	16.80	0.7229	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			436.46460	456.113	16.80	0.2771	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,688.93670	1,635.678	16.82	0.7212	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			440.73670	460.478	16.82	0.2788	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			559.81610	546.043	26.25	0.2660	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,702.31610	3,761.243	26.25	0.7340	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,706.31660	1,653.079	16.81	0.7233	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			438.81660	458.279	16.81	0.2767	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,700.58890	1,647.442	16.83	0.7217	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			443.08890	462.642	16.83	0.2783	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,694.88800	1,641.832	16.85	0.7200	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			447.38800	467.032	16.85	0.2800	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,881.31240	2,821.012	16.44	0.9057	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			102.81240	115.212	16.44	0.0943	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			558.69600	551.808	28.00	0.2544	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,230.19600	4,296.008	28.00	0.7456	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			592.14030	590.300	29.25	0.2532	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,718.44030	4,789.400	29.25	0.7468	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,954.35580	2,893.169	16.37	0.9041	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			110.65580	122.269	16.37	0.0959	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,037.85940	2,977.325	16.29	0.9027	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			117.25940	129.625	16.29	0.0973	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			592.76640	576.108	29.45	0.2400	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,272.16640	5,328.408	29.45	0.7600	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,388.44240	2,331.278	16.65	0.8132	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			290.54240	306.378	16.65	0.1868	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,403.25770	2,346.049	16.64	0.8156	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			285.35770	301.149	16.64	0.1844	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,395.84240	2,338.656	16.64	0.8144	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			287.94240	303.756	16.64	0.1856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,964.87920	1,912.724	17.12	0.7306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			495.37920	516.223	17.12	0.2694	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,959.21810	1,907.135	17.14	0.7292	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			499.71810	520.636	17.14	0.2708	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			553.16690	536.753	28.95	0.2254	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,593.66690	5,650.253	28.95	0.7746	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,094.62840	3,033.855	16.35	0.9007	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			125.12840	137.355	16.35	0.0993	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,970.56020	1,918.326	17.10	0.7321	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			491.06020	511.826	17.10	0.2679	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,382.99630	1,343.774	21.29	0.5045	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,777.79630	1,811.874	21.29	0.4955	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,388.98500	1,349.596	21.26	0.5064	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,763.78500	1,797.696	21.26	0.4936	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,385.98570	1,346.683	21.27	0.5054	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,770.78570	1,804.783	21.27	0.4946	0.00	0	0
Total \$ / R Option												20,105,838.05	98,970	1,552,280
Total \$ / R												4,307,636,289.75	412,847	2,326,932
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.59010		13.62190			0.0000	1,372,600.10	101	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.75840		13.82920			0.0000	756,712.00	55	736
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.99270		14.06380			0.0000	0.00	0	263
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.22450		14.29710			0.0000	0.00	0	77
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.48480		14.55750			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,129,312.10	156	1,076
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			193,190.00000	190,010.000	19.42	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			192,190.00000	189,010.000	19.42	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			191,190.00000	188,010.000	19.42	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			0.00000	0.000	19.42	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,788.90930	1,921.968	17.67	0.0388	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			198,739.68360	191,795.349	17.64	0.9606	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,819.68360	1,955.349	17.64	0.0394	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			200,678.62720	193,729.180	17.69	0.9618	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1,758.62720	1,889.180	17.69	0.0382	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			199,708.90930	192,761.968	17.67	0.9612	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			177,938.11050	171,449.077	16.24	0.8682	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			10,558.11050	11,179.077	16.24	0.1318	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			177,062.75830	170,578.002	16.23	0.8669	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			10,682.75830	11,308.002	16.23	0.1331	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			176,188.85910	169,708.197	16.21	0.8656	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			10,808.85910	11,438.197	16.21	0.1344	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			131,547.35930	126,815.498	17.13	0.6762	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			45,837.35930	48,365.498	17.13	0.3238	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			130,991.02120	126,265.648	17.15	0.6742	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.45	Put			46,281.02120	48,815.648	17.15	0.3258	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Call			130,436.96940	125,717.591	17.16	0.6723	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option		13.46	Put			46,726.96940	49,267.591	17.16	0.3277	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Call			102,006.41630	98,141.713	20.71	0.4736	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.01	Put			147,256.41630	150,661.713	20.71	0.5264	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Call			102,578.15220	98,691.399	20.67	0.4760	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		14.99	Put			145,828.15220	149,211.399	20.67	0.5240	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Call			102,291.68150	98,415.964	20.69	0.4748	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option		15.00	Put			146,541.68150	149,935.964	20.69	0.5252	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,129,312.10	156	1,076
£ / R On	14/09/2015	Foreign Exchange Future				20.92030		20.99260			0.0000	522,693,695.50	24,985	0
£ / R On	11/12/2015	Foreign Exchange Future				21.16100		21.30250			0.0000	25,139,268.00	1,188	29,160
£ / R On	14/03/2016	Foreign Exchange Future				21.51370		21.65620			0.0000	0.00	0	1,572
£ / R On	13/06/2016	Foreign Exchange Future				21.86410		22.00910			0.0000	0.00	0	200
£ / R On	08/09/2016	Foreign Exchange Future				22.21580		22.36240			0.0000	0.00	0	0
£ / R On	19/09/2016	Foreign Exchange Future				22.25890		22.40520			0.0000	0.00	0	0
Total £ / R Future												547,832,963.50	26,173	30,932
£ / R On	14/09/2015	Foreign Exchange Option		10.98	Call			10,012.60000	9,940.300	19.11	1.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		10.98	Put			0.00000	0.000	19.11	0.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.00	Call			2,992.60000	2,920.300	19.11	1.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.00	Put			0.00000	0.000	19.11	0.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.16	Call			2,832.60000	2,760.300	19.11	1.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.16	Put			0.00000	0.000	19.11	0.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.94	Call			2,052.63480	1,980.300	19.11	1.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.94	Put			0.03480	0.000	19.11	0.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.95	Call			2,042.63610	1,970.300	19.11	1.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.95	Put			0.03610	0.000	19.11	0.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.96	Call			2,032.63730	1,960.300	19.11	1.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.96	Put			0.03730	0.000	19.11	0.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		20.50	Call			512.86510	420.300	19.11	1.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		20.50	Put			20.26510	0.000	19.11	0.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.50	Call			2,492.60020	2,420.300	19.11	1.0000	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option		18.50	Put			0.00020	0.000	19.11	0.0000	0.00	0	0
£ / R On	11/12/2015	Foreign Exchange Option		18.50	Call			2,850.29620	2,707.497	17.80	0.9431	0.00	0	0
£ / R On	11/12/2015	Foreign Exchange Option		18.50	Put			47.79620	46.497	17.80	0.0569	0.00	0	0
£ / R On	11/12/2015	Foreign Exchange Option		18.51	Call			2,840.72470	2,697.902	17.78	0.9426	0.00	0	0
£ / R On	11/12/2015	Foreign Exchange Option		18.51	Put			48.22470	46.902	17.78	0.0574	0.00	0	0
£ / R On	11/12/2015	Foreign Exchange Option		19.40	Call			2,020.52810	1,882.099	16.60	0.8658	0.00	0	700
£ / R On	11/12/2015	Foreign Exchange Option		19.40	Put			118.02810	121.099	16.60	0.1342	0.00	0	0
£ / R On	11/12/2015	Foreign Exchange Option		20.00	Call			1,538.63390	1,407.104	16.71	0.7669	0.00	0	500
£ / R On	11/12/2015	Foreign Exchange Option		20.00	Put			236.13390	246.104	16.71	0.2331	0.00	0	0
£ / R On	11/12/2015	Foreign Exchange Option		20.12	Call			1,449.92220	1,320.937	16.75	0.7436	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	20.12	Put			267.42220	279.937	16.75	0.2564	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			0.00000	1,247.661	16.87	0.7206	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			0.00000	316.661	16.87	0.2794	12,666,456.00	40,000	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,304.16230	1,183.544	16.98	0.6992	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			331.66230	352.544	16.98	0.3008	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,050.79000	940.321	17.45	0.6071	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			498.29000	529.322	17.45	0.3929	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,039.73310	929.783	17.47	0.6027	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			507.23310	538.783	17.47	0.3973	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			1,017.88730	908.987	17.52	0.5938	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			525.38730	557.987	17.52	0.4062	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			823.53400	726.744	17.99	0.5093	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			721.03400	765.744	17.99	0.4907	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			701.15610	616.334	18.53	0.4486	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			898.65610	955.334	18.53	0.5514	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,177.77730	3,035.672	18.59	0.9574	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			35.27730	34.672	18.59	0.0426	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,859.87270	2,717.096	17.83	0.9435	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			47.37270	46.096	17.83	0.0565	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			592.43810	517.299	19.11	0.3898	5,172,989.00	10,000	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,109.93810	1,176.299	19.11	0.6102	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,459.69860	3,318.033	19.25	0.9668	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			27.19860	27.033	19.25	0.0332	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,647.25300	2,504.001	15.81	0.8599	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			181.05300	180.301	15.81	0.1401	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,638.73980	2,495.468	15.80	0.8589	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			182.53980	181.768	15.80	0.1411	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,630.23970	2,486.944	15.80	0.8580	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			184.03970	183.244	15.80	0.1420	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,129.32540	1,996.509	16.24	0.7028	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			610.22540	622.409	16.24	0.2972	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,122.98580	1,990.253	16.24	0.7016	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			613.88580	626.153	16.24	0.2984	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,116.65970	1,984.017	16.24	0.7003	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			617.55970	629.917	16.24	0.2997	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,121.96660	1,998.119	16.69	0.6425	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,585.92510	1,627.986	18.19	0.4694	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			850.60510	790.487	22.49	0.2855	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,338.20510	4,424.687	22.49	0.7145	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			959.56660	982.319	16.69	0.3575	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,685.35460	1,580.777	18.16	0.5325	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,572.95460	1,614.977	18.16	0.4675	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,681.83470	1,577.281	18.18	0.5316	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,579.43470	1,621.481	18.18	0.4684	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,678.32510	1,573.786	18.19	0.5306	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,483.31750	1,388.421	19.04	0.4711	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,068.11750	2,119.521	19.04	0.5289	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,480.30600	1,385.575	19.05	0.4703	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,075.10600	2,126.675	19.05	0.5297	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,477.30310	1,382.729	19.06	0.4695	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,082.10310	2,133.829	19.06	0.5305	0.00	0	0
Total £ / R Option												17,839,445.00	50,000	109,708
Total £ / R												565,672,408.50	76,173	140,640
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11321		0.11295			0.0000	7,698.28	68	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11477		0.11483			0.0000	7,804.63	68	7,983
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11701		0.11706			0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11924		0.11929			0.0000	0.00	0	0
Total ¥ / R Future												15,502.91	136	7,983
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			317.09890	321.000	34.70	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			22.39890	0.000	34.70	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,294.70320	2,321.000	34.70	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00320	0.000	34.70	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,294.72370	1,321.000	34.70	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.02370	0.000	34.70	0.0000	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,490.57680	2,484.627	23.41	0.9851	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			7.47680	7.227	23.41	0.0149	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,544.30400	1,540.748	22.83	0.9007	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			61.20400	63.348	22.83	0.0993	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			802.91460	799.416	23.94	0.6628	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			319.81460	322.016	23.94	0.3372	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			588.34620	583.133	21.67	0.4648	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			882.44620	882.033	21.67	0.5352	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,780.37480	1,778.181	18.39	0.8988	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			74.47480	77.081	18.39	0.1012	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,029.47850	1,025.694	19.17	0.6999	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			323.57850	324.595	19.17	0.3001	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			898.71770	895.508	20.80	0.4782	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			546.49740	539.824	22.98	0.3687	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,617.19740	1,615.424	22.98	0.6313	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,290.61280	1,285.250	18.54	0.7202	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			361.31280	360.850	18.54	0.2798	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			828.01770	819.908	20.80	0.5218	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												15,502.91	136	7,983
€ / R	On	14/09/2015	Foreign Exchange Future			15.38080		15.37180			0.0000	645,609,080.00	41,975	0
€ / R	On	21/09/2015	Foreign Exchange Future			15.31710		15.38600			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.42050		15.48980			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Future			15.55840		15.62890			0.0000	114,043,072.00	7,330	84,500
€ / R	On	25/01/2016	Foreign Exchange Future			15.70020		15.77080			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.85540		15.92590			0.0000	105,787,228.80	6,672	27,750
€ / R	On	13/06/2016	Foreign Exchange Future			16.15520		16.22740			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.49840		16.57000			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.76800		16.84230			0.0000	0.00	0	0
Total € / R Future												865,439,380.80	55,977	112,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.00000	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,371.80000	2,380.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.00000	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			772.60200	780.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			0.80200	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,471.80000	2,480.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.00000	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,451.80000	2,460.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.00000	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			160.17360	130.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			38.37360	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,341.80010	2,350.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.00010	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			992.16990	1,000.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			0.36990	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			152.54600	120.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			40.74600	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			476.30960	480.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			3,111.80000	3,120.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.00000	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,671.80000	2,680.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			4.50960	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			167.93060	140.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			36.13060	0.000	21.30	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			4,201.80000	4,210.800	21.30	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00000	0.000	21.30	0.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			1,050.42910	978.816	20.96	0.9888	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			4.42910	1.716	20.96	0.0112	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			1,040.56500	968.889	20.88	0.9884	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			4.56500	1.789	20.88	0.0116	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			567.50490	493.171	19.64	0.8754	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			31.50490	26.071	19.64	0.1246	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			1,060.29760	988.746	21.04	0.9893	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			4.29760	1.646	21.04	0.0107	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,176.91000	1,111.014	16.66	0.9034	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			37.11000	40.514	16.66	0.0966	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			712.71070	659.729	17.28	0.7231	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			142.91070	159.229	17.28	0.2769	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,194.96750	1,128.858	16.65	0.9077	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			35.16750	38.358	16.65	0.0923	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,185.92860	1,119.924	16.66	0.9056	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			36.12860	39.424	16.66	0.0944	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,679.74450	4,609.226	24.59	0.9985	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.84450	0.826	24.59	0.0015	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,591.91960	2,521.762	18.58	0.9758	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			13.01960	13.362	18.58	0.0242	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,772.83910	1,705.204	16.71	0.9215	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			43.93910	46.804	16.71	0.0785	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			295.81910	278.755	20.49	0.2967	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,166.91910	1,220.355	20.49	0.7033	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			880.03630	834.187	17.18	0.6800	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			261.13630	285.787	17.18	0.3200	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			861.46700	816.339	17.23	0.6710	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			272.56700	297.939	17.23	0.3290	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			718.14260	679.042	17.68	0.5963	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			379.24260	410.642	17.68	0.4037	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,414.60270	1,352.718	16.58	0.8592	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			85.70270	94.318	16.58	0.1408	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			892.57680	846.251	17.14	0.6859	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			253.67680	277.851	17.14	0.3141	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			886.29160	840.204	17.16	0.6829	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			257.39160	281.804	17.16	0.3171	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,123.91700	1,075.670	16.49	0.7129	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			273.11700	295.470	16.49	0.2871	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,340.10010	1,284.277	16.30	0.7805	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			189.30010	204.077	16.30	0.2195	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,332.55510	1,276.937	16.30	0.7783	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			191.75510	206.737	16.30	0.2217	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,172.44550	1,121.589	16.42	0.7295	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			251.64550	271.389	16.42	0.2705	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,347.66470	1,291.643	16.29	0.7826	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			186.86470	201.443	16.29	0.2174	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			40.58560	37.481	16.95	0.0458	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			48.10490	45.247	16.80	0.0543	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,172.83310	2,102.646	16.14	0.8932	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			96.93310	97.246	16.14	0.1068	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			679.78460	654.616	18.97	0.4446	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,053.88460	1,099.216	18.97	0.5554	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,916.48560	2,842.881	16.95	0.9542	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			496.81560	529.621	17.00	0.3749	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			799.11420	770.443	18.25	0.5073	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			823.21420	865.043	18.25	0.4927	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			728.16400	701.573	18.66	0.4706	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			952.26400	996.173	18.66	0.5294	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,774.00490	2,700.647	16.80	0.9457	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			116.50090	118.491	15.95	0.1267	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,330.64750	1,280.160	16.20	0.7259	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			304.74750	324.760	16.20	0.2741	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,230.56430	1,183.857	16.31	0.6950	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			354.66430	378.457	16.31	0.3050	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,052.71560	1,015.021	17.00	0.6251	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			111.88020	113.459	16.00	0.1221	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,038.92020	1,970.100	15.99	0.8768	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			113.02020	114.700	15.99	0.1232	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,030.07020	1,961.353	15.98	0.8756	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			114.17020	115.953	15.98	0.1244	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,012.40090	1,943.891	15.95	0.8733	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,047.78020	1,978.859	16.00	0.8779	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,211.22380	2,142.909	15.69	0.8458	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			183.82380	187.709	15.69	0.1542	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,459.93590	1,414.978	16.32	0.6857	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			472.53590	499.778	16.32	0.3143	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			847.72740	889.942	17.79	0.4380	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,453.96260	1,409.248	16.33	0.6840	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			476.56260	504.048	16.33	0.3160	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,448.00910	1,403.542	16.35	0.6822	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			480.60910	508.342	16.35	0.3178	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,115.12740	1,085.142	17.79	0.5620	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,012.84920	1,958.290	15.69	0.7600	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			382.84920	399.890	15.69	0.2400	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,006.35730	1,952.003	15.70	0.7585	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			386.35730	403.603	15.70	0.2415	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,999.87900	1,945.736	15.72	0.7571	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			389.87900	407.336	15.72	0.2429	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,548.91030	1,594.178	19.51	0.4812	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,387.92370	1,358.965	19.52	0.5178	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,555.62370	1,600.965	19.52	0.4822	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,394.50800	1,365.401	19.49	0.5198	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,542.20800	1,587.401	19.49	0.4802	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,391.21030	1,362.178	19.51	0.5188	0.00	0	0
Total € / R Option												0.00	0	300,540
Total € / R												865,439,380.80	55,977	413,040
AUS / R	On	14/09/2015	Foreign Exchange Future			9.68060		9.62490			0.0000	14,704,831.40	1,519	0
AUS / R	On	11/12/2015	Foreign Exchange Future			9.78890		9.72790			0.0000	411,133.80	42	9,813
AUS / R	On	14/03/2016	Foreign Exchange Future			9.91210		9.84960			0.0000	0.00	0	2,727
AUS / R	On	13/06/2016	Foreign Exchange Future			10.03720		9.97460			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.18320		10.11850			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 AU\$ / R Future												15,115,965.20	1,561	12,540
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			0.19010	0.000	19.33	0.0000	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			735.29010	679.400	19.33	1.0000	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			0.21960	0.000	19.33	0.0000	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			715.31960	659.400	19.33	1.0000	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			0.20430	0.000	19.33	0.0000	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			725.30430	669.400	19.33	1.0000	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			621.72410	568.293	16.45	0.6805	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.52680	1.155	22.05	0.0035	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,479.16470	2,539.843	22.53	0.9972	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.26470	0.943	22.53	0.0028	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,429.28960	2,489.944	22.29	0.9969	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.38960	1.043	22.29	0.0031	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,379.42680	2,440.055	22.05	0.9965	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			541.69850	580.890	14.37	0.7768	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			113.79850	91.990	14.37	0.2232	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			356.63650	383.808	14.71	0.6202	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			228.73650	194.908	14.71	0.3798	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			149.62410	157.193	16.45	0.3195	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			232.99230	191.254	13.19	0.3077	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			576.90600	597.259	13.21	0.6882	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			237.30600	195.159	13.21	0.3118	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			588.32110	609.499	13.17	0.6965	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			228.72110	187.399	13.17	0.3035	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			582.59230	603.354	13.19	0.6923	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			618.83300	563.427	15.31	0.4924	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			500.54460	508.016	15.26	0.5135	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			605.94460	550.816	15.26	0.4865	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			496.97300	504.308	15.28	0.5105	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			612.37300	557.108	15.28	0.4895	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			493.43300	500.627	15.31	0.5076	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			631.27860	641.272	15.87	0.5278	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			712.77860	658.072	15.87	0.4722	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			627.67420	637.551	15.89	0.5254	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			719.17420	664.351	15.89	0.4746	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			634.91070	645.018	15.84	0.5302	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			706.41070	651.818	15.84	0.4698	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												15,115,965.20	1,561	13,143
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.25310		10.23930			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.37340		10.39200			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.54780		10.56630			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			599.43420	613.100	17.91	1.0000	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			0.13420	0.000	17.91	0.0000	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			589.44550	603.100	17.91	1.0000	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			0.14550	0.000	17.91	0.0000	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			579.45780	593.100	17.91	1.0000	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			0.15780	0.000	17.91	0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			306.17670	294.772	17.13	0.4638	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			404.17670	411.372	17.13	0.5362	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			302.54590	291.210	17.17	0.4595	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			410.54590	417.810	17.17	0.5405	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			298.95600	287.693	17.20	0.4552	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			416.95600	424.293	17.20	0.5448	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			630.93890	636.943	16.46	0.5609	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			393.46960	380.821	16.40	0.4450	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			617.16960	623.021	16.40	0.5550	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			390.34140	377.768	16.43	0.4421	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			624.04140	629.968	16.43	0.5579	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			387.23890	374.743	16.46	0.4391	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	24,000	0
Total CF CANDO CAGH Future												0.00	24,000	0
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 CANDO CAGH Option												0.00	0	0
Total CF CANDO CAGH												0.00	24,000	0
CHF / R	On	14/09/2015	Foreign Exchange Future			14.02090		13.96010			0.0000	630,940.50	45	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.22490		14.21910			0.0000	28,449.80	2	7,347
CHF / R	On	14/03/2016	Foreign Exchange Future			14.52450		14.51540			0.0000	0.00	0	1,531
Total CHF / R Future												659,390.30	47	8,878
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,170.26240	1,230.900	22.50	1.0000	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			0.16240	0.000	22.50	0.0000	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,160.26430	1,220.900	22.50	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
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			0.16430	0.000	22.50	0.0000	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,150.26620	1,210.900	22.50	1.0000	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			0.16620	0.000	22.50	0.0000	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			403.23670	397.391	18.16	0.4116	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			617.38330	617.302	18.18	0.5852	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			408.28330	402.402	18.18	0.4148	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			627.32630	627.314	18.14	0.5915	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			398.22630	392.414	18.14	0.4085	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			622.33670	622.291	18.16	0.5884	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			600.24430	608.085	19.74	0.4378	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,074.84430	1,073.585	19.74	0.5622	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			597.45390	605.252	19.76	0.4360	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,082.05390	1,080.752	19.76	0.5640	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			594.68020	602.435	19.79	0.4343	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,089.28020	1,087.935	19.79	0.5657	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												659,390.30	47	8,878
CNH / R	On	14/09/2015	Foreign Exchange Future			2.12190		2.12440			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.12690		2.13420			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.14690		2.15610			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			1,245.13100	1,219.000	21.63	1.0000	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1.13100	0.000	21.63	0.0000	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			1,145.63600	1,119.000	21.63	1.0000	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1.63600	0.000	21.63	0.0000	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			1,344.73350	1,319.000	21.63	1.0000	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			0.73350	0.000	21.63	0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,506.05100	1,444.677	17.60	0.7572	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			264.05100	275.677	17.60	0.2428	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,659.98200	1,596.818	17.69	0.7909	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			217.98200	227.818	17.69	0.2091	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,581.57210	1,519.218	17.62	0.7746	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			239.57210	250.218	17.62	0.2254	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,428.67430	1,473.848	18.43	0.5626	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			962.30050	912.241	18.26	0.4643	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,301.30050	1,343.241	18.26	0.5357	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			925.32630	876.892	18.35	0.4507	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,364.32630	1,407.892	18.35	0.5493	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			889.67430	842.848	18.43	0.4374	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/09/2015	Foreign Exchange Future			2.06170		2.06150			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.08640		2.09750			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.12720		2.13840			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	Call			3,215.02100	3,217.000	26.23	1.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			0.02100	0.000	26.23	0.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			3,115.02230	3,117.000	26.23	1.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			0.02230	0.000	26.23	0.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			3,015.02370	3,017.000	26.23	1.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			0.02370	0.000	26.23	0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			451.47410	471.299	20.82	0.3211	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,365.51640	1,276.081	20.93	0.6607	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			490.51640	512.081	20.93	0.3393	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,491.96320	1,399.242	20.79	0.6965	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			416.96320	435.242	20.79	0.3035	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,426.47410	1,335.299	20.82	0.6789	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,038.17800	976.237	18.05	0.4920	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,154.17800	1,204.237	18.05	0.5080	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,000.94180	940.548	18.17	0.4780	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,216.94180	1,268.548	18.17	0.5220	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,077.18660	1,013.350	17.92	0.5063	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,093.18660	1,141.350	17.92	0.4937	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			0.12900		0.12930			0.0000	1,677.00	13	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12840		0.12910			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12820		0.12870			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12810		0.12740			0.0000	0.00	0	0
Total KES / R Future												1,677.00	13	1,960
Total KES / R												1,677.00	13	1,960
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06830		0.06840			0.0000	136,600.00	2,000	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06350		0.06300			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05930		0.05870			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05680		0.05610			0.0000	0.00	0	0
Total NGN / R Future												136,600.00	2,000	28,268
Total NGN / R												136,600.00	2,000	28,268
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.57570		8.56440			0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Future			8.59000		8.57420			0.0000	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.66160		8.64470			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
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.75520		8.73830			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			8.85250		8.83710			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			0.74030	0.000	23.56	0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			526.34030	514.300	23.56	1.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			0.69220	0.000	23.56	0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			536.29220	524.300	23.56	1.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			0.64770	0.000	23.56	0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			546.24770	534.300	23.56	1.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			86.05770	78.711	18.06	0.4405	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			141.85770	118.711	18.06	0.5595	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			91.51830	92.407	14.41	0.2589	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			536.81830	520.807	14.41	0.7411	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			89.89310	90.738	14.46	0.2547	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			545.19310	529.138	14.46	0.7453	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			88.23600	89.040	14.50	0.2505	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			553.53600	537.440	14.50	0.7495	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			236.68290	238.371	15.95	0.3724	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			638.38290	623.171	15.95	0.6276	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			234.23570	235.901	15.99	0.3691	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			645.93570	630.701	15.99	0.6309	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			231.81540	233.460	16.02	0.3658	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			653.51540	638.260	16.02	0.6342	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			406.88460	408.824	15.70	0.4753	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			579.78460	566.324	15.70	0.5247	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			413.56630	415.542	15.64	0.4815	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			566.46630	553.042	15.64	0.5185	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			410.21010	412.166	15.67	0.4784	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			573.11010	559.666	15.67	0.5216	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	16,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13180		1.12850			0.0000	80,357.80	71	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13080		1.13010			0.0000	5,174,540.80	4,576	2,606
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13310		1.13240			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13570		1.13500			0.0000	0.00	0	0
Total QUANTO € / \$ Future												5,254,898.60	4,647	2,606
Total QUANTO € / \$												5,254,898.60	4,647	2,606
RAIN	On	14/09/2015	Foreign Exchange Future			24,027.44000		24,041.05000			0.0000	0.00	0	0
RAIN	On	11/12/2015	Foreign Exchange Future			24,254.84000		24,355.57000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future			9.62470		9.62470			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.73570		9.73570			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			331.79780	284.700	20.81	1.0000	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			47.09780	0.000	20.81	0.0000	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			321.20480	274.700	20.59	1.0000	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			46.50480	0.000	20.59	0.0000	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			310.61490	264.700	20.37	1.0000	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			45.91490	0.000	20.37	0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,195.87980	1,294.727	58.30	0.6134	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			800.17980	899.027	58.30	0.3866	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,172.24640	1,270.921	57.28	0.6119	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			786.54640	885.221	57.28	0.3881	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,148.58840	1,247.090	56.25	0.6105	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			772.88840	871.390	56.25	0.3895	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			4.43350		4.45750			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.38610		4.40660			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.33480		4.35550			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			0.38200	0.000	14.11	0.0000	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			152.88200	176.500	14.11	1.0000	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			0.57960	0.000	14.11	0.0000	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			133.07960	156.500	14.11	1.0000	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			0.46890	0.000	14.11	0.0000	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			142.96890	166.500	14.11	1.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			107.78140	99.860	16.80	0.4041	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			191.18140	203.760	16.80	0.5959	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			104.17740	96.526	16.84	0.3941	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			197.57740	210.426	16.84	0.6059	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			100.67340	93.286	16.88	0.3841	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			204.07340	217.186	16.88	0.6159	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			156.45200	150.287	17.65	0.4129	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			290.95200	305.487	17.65	0.5871	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			153.03010	147.041	17.68	0.4063	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			297.53010	312.241	17.68	0.5937	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
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			149.67400	143.858	17.71	0.3996	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			304.17400	319.058	17.71	0.6004	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			1.37970		1.39060			0.0000	179,361.00	130	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.34350		1.35760			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.31670		1.33020			0.0000	0.00	0	0
Total ZMW / R Future												179,361.00	130	7,688
Total ZMW / R												179,361.00	130	7,688
Total Futures												5,724,295,503.11	428,717	1,022,193
Total Options												37,945,283.05	148,970	1,971,131
Grand Total:												5,762,240,786.16	577,687	2,993,324