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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/10/2015	Foreign Exchange Future	13.46370	13.27320			0.0000	36,702,046.20	2,726	0
\$ / R	On	14/10/2015	Foreign Exchange Future	13.42500	13.27320			0.0000	13,425,000.00	1,000	1,000
\$ / R	On	16/10/2015	Foreign Exchange Future	13.42500	13.27540			0.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Future	13.43430	13.28470			0.0000	0.00	0	600
\$ / R	On	22/10/2015	Foreign Exchange Future	13.43890	13.28930			0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future	13.45280	13.30300			0.0000	0.00	0	350
\$ / R	On	30/10/2015	Foreign Exchange Future	13.45740	13.30760			0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Future	13.47120	13.32130			0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Future	13.48270	13.33270			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future	13.49890	13.34880			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future	13.50130	13.35110			0.0000	0.00	0	150
\$ / R	On	20/11/2015	Foreign Exchange Future	13.50610	13.35580			0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Future	13.51550	13.36500			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future	13.51790	13.36740			0.0000	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future	13.54870	13.39750			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future	13.55580	13.40450			0.0000	503,855,530.20	37,169	741,651
\$ / R	On	21/12/2015	Foreign Exchange Future	13.58040	13.42870			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future	13.63830	13.48540			0.0000	0.00	0	2,650
\$ / R	On	27/01/2016	Foreign Exchange Future	13.67200	13.51850			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future	13.71030	13.55630			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future	13.72710	13.57280			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	25/02/2016	Foreign Exchange Future			13.74140		13.58690			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.77730		13.62230			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.78450		13.62940			0.0000	43,007,640.00	3,120	73,017
\$ / R	On	16/03/2016	Foreign Exchange Future			13.78930		13.63410			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.80610		13.65070			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.82040		13.66480			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.86850		13.71230			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.88830		13.73160			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.96480		13.80670			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.98960		13.83090			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.99700		13.83810			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.00680		13.84780			0.0000	0.00	0	29,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.04390		13.88410			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.11670		13.95540			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.15520		13.99290			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.19370		14.03040			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.22190		14.05790			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.22700		14.06290			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.24500		14.08040			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.25530		14.09040			0.0000	52,744,610.00	3,700	6,324
\$ / R	On	28/09/2016	Foreign Exchange Future			14.27840		14.11290			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.35410		14.18930			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.45310		14.28950			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.50100		14.33800			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.51600		14.35320			0.0000	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Future			14.76800		14.60820			0.0000	0.00	0	0
Total \$ / R Future												649,734,826.40	47,715	857,790
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			393.51740	583.700	15.93	1.0000	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			0.31740	0.000	15.93	0.0000	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			0.63420	0.345	25.79	0.0059	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			617.43420	465.345	25.79	0.9941	0.00	0	0
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Call			1.11740	1.998	22.43	0.0201	0.00	0	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			725.71740	576.998	22.43	0.9799	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			73.50190	134.213	14.93	0.5675	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			178.80190	89.913	14.93	0.4325	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			25.22620	46.738	16.06	0.2614	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			370.52620	242.438	16.06	0.7386	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			102.31460	185.163	15.19	0.6745	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			127.61460	60.863	15.19	0.3255	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			69.08780	117.793	15.20	0.4786	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			239.78780	138.893	15.20	0.5214	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,503.02110	2,652.815	28.91	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.02110	0.015	28.91	0.0001	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,153.07300	2,302.849	26.91	0.9997	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.07300	0.049	26.91	0.0003	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	28/10/2015	Foreign Exchange Option	13.44	Call			112.19690	171.518	15.18	0.5185	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			249.19690	158.718	15.18	0.4815	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			78.94890	123.100	15.69	0.4076	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			335.94890	230.300	15.69	0.5924	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.27270	0.256	36.55	0.0010	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,677.27270	3,527.456	36.55	0.9990	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			38.62280	60.465	17.31	0.2149	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			601.02280	473.065	17.31	0.7851	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			26.39680	42.099	17.88	0.1574	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			718.79680	584.699	17.88	0.8426	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			401.48380	520.606	15.40	0.8265	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			80.18380	49.406	15.40	0.1735	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			89.61040	129.747	16.61	0.3508	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			468.31040	358.547	16.61	0.6492	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			628.00420	768.054	15.73	0.9296	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			26.70420	16.854	15.73	0.0704	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			38.47190	52.634	18.73	0.1489	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			955.77190	819.934	18.73	0.8511	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			426.15090	543.461	15.32	0.8107	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			93.45090	60.761	15.32	0.1893	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			333.75180	438.496	15.45	0.7334	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			141.05180	95.796	15.45	0.2666	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			89.10240	124.988	16.98	0.3133	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			566.40240	452.288	16.98	0.6867	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			254.96640	340.342	15.63	0.6000	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			256.16640	191.442	15.63	0.4000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			234.36990	312.887	15.68	0.5698	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			285.56990	213.987	15.68	0.4302	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			361.82790	465.469	15.42	0.7164	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			163.02790	116.569	15.42	0.2836	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			355.38710	457.288	15.48	0.7038	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			174.28710	125.988	15.48	0.2962	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			260.39220	346.026	15.67	0.6001	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			259.29220	194.726	15.67	0.3999	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			383.60390	488.158	15.51	0.7170	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			167.80390	122.058	15.51	0.2830	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			140.74040	187.887	16.75	0.3806	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			534.94040	431.787	16.75	0.6194	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			172.53620	226.596	16.40	0.4248	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			487.53620	391.096	16.40	0.5752	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			106.08370	141.106	17.45	0.2900	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			731.08370	615.606	17.45	0.7100	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			474.46850	587.613	15.31	0.7660	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			137.06850	99.713	15.31	0.2340	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,567.79220	2,718.231	21.72	0.9988	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.39220	0.331	21.72	0.0012	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,218.25430	2,368.637	20.31	0.9974	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.85430	0.737	20.31	0.0026	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			781.53100	920.924	15.48	0.9042	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			44.13100	33.023	15.48	0.0958	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			136.23300	179.712	17.01	0.3495	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			618.83300	511.812	17.01	0.6505	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			6.25520	7.903	33.37	0.0149	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,088.85520	3,940.003	33.37	0.9851	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			259.45730	336.668	15.75	0.5587	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			322.05730	248.768	15.75	0.4413	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			185.49830	242.300	16.33	0.4422	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			468.09830	374.400	16.33	0.5578	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			163.97860	215.132	16.60	0.4033	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			526.57860	427.232	16.60	0.5967	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			348.39750	444.966	15.54	0.6613	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			220.99750	167.066	15.54	0.3387	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			343.02770	438.767	15.55	0.6560	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			225.62770	170.867	15.55	0.3440	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			302.13660	391.159	15.64	0.6132	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			264.73660	203.259	15.64	0.3868	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			602.08740	727.409	15.11	0.8420	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			84.68740	59.509	15.11	0.1580	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			543.23850	663.427	15.20	0.8101	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			105.83850	75.527	15.20	0.1899	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,085.35400	1,230.594	15.64	0.9402	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			27.85400	21.894	15.64	0.0598	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			1,006.84050	884.750	18.34	0.7543	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			149.07130	189.826	17.53	0.3181	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			794.57130	684.026	17.53	0.6819	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			137.20720	174.278	17.75	0.2960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			852.70720	738.478	17.75	0.7040	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			124.94130	158.121	18.00	0.2725	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			920.44130	802.321	18.00	0.7275	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			175.44230	222.581	17.11	0.3628	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			690.94230	586.781	17.11	0.6372	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			158.68330	201.800	17.37	0.3347	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			754.18330	646.000	17.37	0.6653	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			156.70870	199.344	17.40	0.3314	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			762.20870	653.544	17.40	0.6686	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			204.09590	257.837	16.74	0.4084	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			599.59590	502.037	16.74	0.5916	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			196.50950	248.537	16.83	0.3966	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			622.00950	522.737	16.83	0.6034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			177.66240	225.325	17.08	0.3665	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			683.16240	579.525	17.08	0.6335	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			243.59090	305.904	16.29	0.4665	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			499.09090	410.104	16.29	0.5335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			237.51320	298.545	16.36	0.4579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			513.01320	422.746	16.36	0.5421	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			225.80540	284.332	16.48	0.4410	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			541.30540	448.532	16.48	0.5590	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			252.99480	317.262	16.20	0.4796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			478.49480	391.462	16.20	0.5204	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			249.82190	313.433	16.23	0.4752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			485.32190	397.633	16.23	0.5248	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			246.68600	309.646	16.26	0.4708	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			492.18600	403.846	16.26	0.5292	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			266.08920	333.022	16.07	0.4973	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			451.58920	367.222	16.07	0.5027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			262.75610	329.016	16.10	0.4929	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			458.25610	373.216	16.10	0.5071	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			256.20930	321.135	16.17	0.4840	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			471.70930	385.335	16.17	0.5160	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			321.23920	403.131	15.81	0.5662	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			356.73920	287.331	15.81	0.4338	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			297.98970	373.179	15.88	0.5384	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			393.48970	317.379	15.88	0.4616	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			290.59950	363.571	15.91	0.5292	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			406.09950	327.771	15.91	0.4708	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			356.32310	445.733	15.70	0.6034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			311.82310	249.933	15.70	0.3966	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			346.89990	434.797	15.73	0.5941	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			322.39990	258.997	15.73	0.4059	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			337.66660	424.050	15.75	0.5848	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			333.16660	268.250	15.75	0.4152	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			411.65750	509.334	15.56	0.6540	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			257.15750	203.535	15.56	0.3460	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			395.97360	491.413	15.60	0.6402	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			271.47360	215.613	15.60	0.3598	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			380.73770	473.922	15.64	0.6265	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			286.23770	228.122	15.64	0.3735	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			438.79290	540.168	15.50	0.6766	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			234.29290	184.368	15.50	0.3234	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			433.26740	533.905	15.51	0.6721	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			238.76740	188.105	15.51	0.3279	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			427.78990	527.691	15.52	0.6676	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			243.28990	191.891	15.52	0.3324	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			496.82970	605.396	15.37	0.7206	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			192.32970	149.595	15.37	0.2794	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			467.18390	572.193	15.43	0.6988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			212.68390	166.393	15.43	0.3012	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			455.67670	559.240	15.46	0.6899	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	13.17	Put		221.17670	173.440	15.46	0.3101	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		627.85670	749.574	15.11	0.8014	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		123.35670	93.774	15.11	0.1986	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		559.87960	675.264	15.24	0.7624	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		155.37960	119.465	15.24	0.2376	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		527.73020	639.762	15.30	0.7418	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		173.23020	133.961	15.30	0.2582	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		700.59040	829.726	15.10	0.8353	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		96.09040	73.926	15.10	0.1647	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		663.64440	788.313	15.04	0.8197	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		109.14440	82.513	15.04	0.1803	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		656.39310	780.483	15.06	0.8161	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		111.89310	84.683	15.06	0.1839	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		779.57700	914.779	15.23	0.8634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		75.07700	58.979	15.23	0.1366	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		730.95970	863.411	15.15	0.8470	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		86.45970	67.611	15.15	0.1530	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		723.30100	854.947	15.14	0.8441	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		88.80100	69.147	15.14	0.1559	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		889.61660	1,029.194	15.38	0.8946	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		55.11660	43.394	15.38	0.1054	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		880.97750	1,020.253	15.37	0.8925	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		56.47750	44.453	15.37	0.1075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		863.78270	1,002.439	15.35	0.8880	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		59.28270	46.639	15.35	0.1120	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,225.27350	1,372.489	15.84	0.9542	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		20.77350	16.689	15.84	0.0458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		950.83200	1,092.357	15.47	0.9090	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		46.33200	36.557	15.47	0.0910	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		898.28290	1,038.155	15.40	0.8968	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		53.78290	42.355	15.40	0.1032	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,272.50590	1,420.778	15.99	0.9586	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		18.00590	14.978	15.99	0.0414	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,263.03220	1,411.106	15.96	0.9578	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		18.53220	15.306	15.96	0.0422	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,244.12510	1,391.783	15.90	0.9560	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		19.62510	15.983	15.90	0.0440	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,416.53380	1,566.608	16.46	0.9697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		12.03380	10.808	16.46	0.0303	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,377.63600	1,527.593	16.33	0.9670	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		13.13600	11.793	16.33	0.0330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,320.06590	1,469.238	16.15	0.9627	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		15.56590	13.438	16.15	0.0373	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,612.26150	1,762.770	17.07	0.9801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		7.76150	6.970	17.07	0.0199	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,514.16480	1,664.483	16.76	0.9754	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		9.66480	8.683	16.76	0.0246	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,465.28440	1,615.489	16.61	0.9727	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		10.78440	9.689	16.61	0.0273	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,809.50550	1,960.278	17.69	0.9870	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		5.00550	4.478	17.69	0.0130	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,799.61650	1,950.379	17.66	0.9867	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		5.11650	4.579	17.66	0.0133	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,661.45540	1,812.042	17.23	0.9821	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		6.95540	6.242	17.23	0.0179	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,405.84350	2,556.965	19.55	0.9965	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		1.34350	1.165	19.55	0.0035	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,206.58280	2,357.631	18.93	0.9946	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		2.08280	1.831	18.93	0.0054	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,007.72860	2,158.668	18.31	0.9916	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		3.22860	2.868	18.31	0.0084	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,204.51470	4,355.815	25.04	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.01470	0.015	25.04	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,154.51860	4,305.819	25.04	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.01860	0.019	25.04	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,455.70410	2,606.840	19.70	0.9969	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.20410	1.040	19.70	0.0031	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,254.51150	4,405.812	25.04	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.01150	0.012	25.04	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		18.57300	21.660	26.81	0.0384	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,114.07300	2,965.860	26.81	0.9616	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.22780	0.432	33.28	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,365.72780	7,214.632	33.28	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		35.24190	44.468	22.39	0.0828	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		2,050.74190	1,908.668	22.39	0.9172	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		30.86280	38.917	22.92	0.0725	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		2,196.36280	2,053.116	22.92	0.9275	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		25.44960	32.048	23.74	0.0597	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,420.94960	2,276.248	23.74	0.9403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		54.23980	68.505	20.79	0.1260	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,619.73980	1,482.705	20.79	0.8740	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		52.62150	66.461	20.89	0.1224	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,648.12150	1,510.661	20.89	0.8776	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		39.34420	49.666	21.96	0.0923	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,934.84420	1,793.866	21.96	0.9077	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		71.82180	90.500	19.81	0.1641	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		1,367.32180	1,234.700	19.81	0.8359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		68.17740	85.861	19.99	0.1562	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,413.67740	1,280.061	19.99	0.8438	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		62.00140	78.217	20.32	0.1430	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,497.50140	1,362.417	20.32	0.8570	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		102.84000	129.828	18.60	0.2288	0.00	0	580

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,068.34000	944.028	18.60	0.7712	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		99.43240	125.521	18.71	0.2219	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		1,094.93240	969.721	18.71	0.7781	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		89.00130	112.319	19.07	0.2005	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,184.50130	1,056.519	19.07	0.7995	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		119.28250	150.640	18.12	0.2613	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		954.78250	834.841	18.12	0.7387	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		113.91760	143.796	18.27	0.2508	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		989.41760	867.996	18.27	0.7492	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		111.34050	140.550	18.34	0.2457	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,281.36290	2,432.745	18.54	0.9935	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		2.66290	2.344	18.54	0.0065	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		160.46510	199.562	17.68	0.3099	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		881.76510	769.162	17.68	0.6901	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		16.07760	22.978	32.80	0.0319	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,457.37760	4,312.578	32.80	0.9681	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,629.95990	2,781.549	19.62	0.9968	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		1.25990	1.149	19.62	0.0032	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,291.30680	2,442.694	18.57	0.9937	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		2.60680	2.294	18.57	0.0063	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		728.92670	848.063	14.95	0.7728	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		173.52670	139.763	14.95	0.2272	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		209.10340	246.270	18.52	0.2996	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,170.60340	1,054.270	18.52	0.7004	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		127.55300	149.508	20.50	0.1894	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,769.05300	1,637.508	20.50	0.8106	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		669.03230	776.667	15.28	0.7092	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		260.53230	214.667	15.28	0.2908	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		114.59280	134.085	20.96	0.1708	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,916.09280	1,782.085	20.96	0.8292	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		472.59140	557.258	15.97	0.5754	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		454.09140	385.258	15.97	0.4246	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,742.60250	1,893.543	16.29	0.9574	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		24.10250	21.543	16.29	0.0426	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		753.85780	869.372	15.03	0.7553	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		205.35780	167.372	15.03	0.2447	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		1,977.26260	2,129.765	16.52	0.9639	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		20.96260	19.465	16.52	0.0361	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		138.08080	159.581	21.02	0.1852	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,981.78080	1,849.281	21.02	0.8148	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		400.22740	463.039	17.04	0.4625	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		757.42740	665.939	17.04	0.5375	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		573.58390	659.846	16.06	0.5911	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		486.68390	418.446	16.06	0.4089	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		226.88050	261.010	19.41	0.2768	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,479.98050	1,359.610	19.41	0.7232	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	15.64	Call			142.22470	162.615	21.50	0.1776	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			2,195.32470	2,061.215	21.50	0.8224	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,822.30230	1,973.439	16.09	0.9458	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			35.40230	32.039	16.09	0.0542	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,220.61460	1,356.056	15.04	0.8490	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			128.31460	108.756	15.04	0.1510	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			29.45250	26.404	16.38	0.0426	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,061.18720	2,212.963	16.29	0.9543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			31.78720	28.463	16.29	0.0457	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,238.55610	3,091.497	24.43	0.8755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.24580	27.675	29.72	0.0289	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,622.84580	6,473.175	29.72	0.9711	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,592.74080	2,746.619	17.20	0.9794	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			13.34080	12.119	17.20	0.0206	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,108.85250	2,260.904	16.38	0.9574	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,285.83900	2,152.656	21.60	0.8115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			136.85720	154.243	22.57	0.1561	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,657.45720	2,519.743	22.57	0.8439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			121.12600	131.941	23.43	0.1336	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,991.72600	2,847.441	23.43	0.8664	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			117.95610	125.997	24.43	0.1245	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,530.95360	1,411.863	19.48	0.7101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			241.99660	275.277	19.82	0.2709	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,642.59660	1,520.777	19.82	0.7291	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			211.82220	241.053	20.42	0.2395	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,852.42220	1,726.553	20.42	0.7605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			165.23900	187.156	21.60	0.1885	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,272.45300	1,161.184	18.69	0.6586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			292.17140	333.048	18.97	0.3220	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,362.77140	1,248.548	18.97	0.6780	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			283.75810	323.360	19.10	0.3136	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,404.35810	1,288.860	19.10	0.6864	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			260.35360	296.363	19.48	0.2899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			974.90830	875.796	17.73	0.5822	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			370.15480	422.719	17.98	0.3962	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,050.75480	948.219	17.98	0.6038	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			329.23170	375.635	18.46	0.3581	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,199.83170	1,091.135	18.46	0.6419	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			311.85300	355.683	18.69	0.3414	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			577.72460	503.739	16.33	0.4366	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			528.85020	603.024	16.61	0.5280	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			659.45020	578.524	16.61	0.4720	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			469.50280	535.697	17.05	0.4815	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			780.10280	691.197	17.05	0.5185	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			394.30830	450.296	17.73	0.4178	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			375.49050	318.923	15.50	0.3312	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			631.32320	718.418	16.04	0.5998	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			501.92320	433.918	16.04	0.4002	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			609.89720	694.666	16.15	0.5857	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			530.49720	460.166	16.15	0.4143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			577.12460	658.239	16.33	0.5634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			240.33400	206.949	15.11	0.2460	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			831.01830	937.313	15.15	0.7151	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			301.61830	252.813	15.15	0.2849	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			776.17860	877.615	15.37	0.6862	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			346.77860	293.115	15.37	0.3138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			744.89050	843.423	15.50	0.6688	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			133.48890	113.589	15.01	0.1553	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,068.17400	1,197.450	15.06	0.8043	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			178.77400	152.950	15.06	0.1957	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,024.48660	1,151.707	15.07	0.7905	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			195.08660	167.207	15.07	0.2095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			919.73400	1,041.449	15.11	0.7540	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			62.54420	55.452	15.53	0.0839	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,586.53520	1,733.966	15.45	0.9106	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			67.13520	59.466	15.45	0.0894	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,452.15830	1,597.615	15.20	0.8925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			82.75830	73.115	15.20	0.1075	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,212.88890	1,348.089	15.01	0.8447	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			57.40760	50.955	15.63	0.0777	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,650.18860	1,798.415	15.57	0.9182	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			60.78860	53.915	15.57	0.0818	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,641.06010	1,789.178	15.55	0.9171	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			61.66010	54.678	15.55	0.0829	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,631.94420	1,779.952	15.53	0.9161	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			44.84120	39.941	15.91	0.0623	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,769.80820	1,919.324	15.78	0.9308	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			50.40820	44.824	15.78	0.0692	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,732.81830	1,881.962	15.72	0.9271	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			53.41830	47.462	15.72	0.0729	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,686.80760	1,835.455	15.63	0.9223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,872.29990	2,022.738	15.96	0.9401	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			42.89990	38.238	15.96	0.0599	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,844.24120	1,994.441	15.91	0.9377	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			310.11120	353.255	18.81	0.3367	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,306.01120	1,193.955	18.81	0.6633	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			712.07070	806.867	15.70	0.6461	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			417.97070	357.567	15.70	0.3539	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			270.54080	306.459	19.61	0.2897	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,589.84080	1,470.359	19.61	0.7103	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			589.12200	669.158	16.40	0.5578	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			608.42200	533.058	16.40	0.4422	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			174.32040	195.724	21.94	0.1860	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,469.52040	2,335.324	21.94	0.8140	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,913.40600	2,063.614	15.86	0.9360	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			48.60600	43.214	15.86	0.0640	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			677.05010	765.099	16.00	0.6066	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			512.25010	444.699	16.00	0.3934	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			245.30850	277.397	20.27	0.2588	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,830.50850	1,706.997	20.27	0.7412	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			561.74990	631.113	17.09	0.5007	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			819.44990	732.613	17.09	0.4993	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			266.39220	298.478	20.57	0.2596	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,974.09220	1,849.978	20.57	0.7404	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			254.81480	284.503	21.08	0.2420	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,183.21480	2,056.203	21.08	0.7580	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			196.79050	218.569	22.47	0.1878	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,755.19050	2,620.269	22.47	0.8122	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,991.88230	2,141.732	15.80	0.9286	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			60.28230	53.432	15.80	0.0714	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			763.50920	852.204	15.98	0.6182	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			531.90920	463.903	15.98	0.3818	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,078.08830	2,228.446	15.71	0.9224	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			71.38830	63.646	15.71	0.0776	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			858.62720	948.074	16.00	0.6298	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			551.92720	483.274	16.00	0.3702	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			265.45390	293.880	21.95	0.2277	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,588.75390	2,459.080	21.95	0.7723	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			225.63590	240.821	23.15	0.1872	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			3,118.93590	2,976.021	23.15	0.8128	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			366.72120	406.540	20.46	0.3016	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,985.82120	1,866.940	20.46	0.6984	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,749.69830	1,895.467	15.20	0.8808	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			118.79830	105.867	15.20	0.1192	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			989.38220	1,086.921	15.47	0.6808	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			451.28220	389.921	15.47	0.3192	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			984.44210	1,081.590	15.50	0.6784	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			456.34210	394.590	15.50	0.3216	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			994.34570	1,092.871	15.46	0.6830	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			446.24570	385.872	15.46	0.3170	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,000.78840	1,098.251	15.46	0.6818	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			452.98840	391.451	15.46	0.3182	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			893.95510	982.666	16.03	0.6292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			576.15510	505.867	16.03	0.3708	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,051.69980	1,158.849	15.36	0.7038	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			403.89980	352.049	15.36	0.2962	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,005.75380	1,104.198	15.45	0.6840	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			447.95380	387.398	15.45	0.3160	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			259.24560	286.123	22.68	0.2117	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,941.44560	2,809.323	22.68	0.7883	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			995.85040	1,092.923	15.48	0.6795	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			458.05040	396.123	15.48	0.3205	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			907.10870	996.933	15.95	0.6360	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			559.30870	490.133	15.95	0.3640	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			243.62950	256.418	24.22	0.1850	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,455.82950	3,309.618	24.22	0.8150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			471.16120	520.799	19.28	0.3722	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,553.36120	1,443.999	19.28	0.6278	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			286.39280	316.448	22.06	0.2337	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,668.59280	2,539.648	22.06	0.7663	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			217.45710	243.716	28.43	0.1579	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,539.65710	4,406.916	28.43	0.8421	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			248.41250	262.369	23.28	0.1940	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,210.61250	3,065.569	23.28	0.8060	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			245.95820	259.333	23.73	0.1895	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,328.15820	3,182.533	23.73	0.8105	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,804.24210	1,950.488	15.23	0.8845	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			116.44210	103.688	15.23	0.1155	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,229.02780	1,348.577	15.06	0.7654	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			291.22780	251.777	15.06	0.2346	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,170.79010	1,287.478	15.15	0.7467	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			322.99010	280.678	15.15	0.2533	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,166.05760	2,316.330	15.57	0.9182	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			81.95760	72.430	15.57	0.0818	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			950.03880	1,040.014	15.92	0.6411	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			565.93880	496.114	15.92	0.3589	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			277.54630	305.876	22.78	0.2172	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,013.44630	2,881.976	22.78	0.7828	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			263.24520	280.598	23.96	0.1956	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,419.14520	3,276.698	23.96	0.8044	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,033.92950	1,125.483	15.93	0.6504	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			578.52950	508.783	15.93	0.3496	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			308.25880	328.182	24.03	0.2119	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,482.85880	3,341.482	24.03	0.7881	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			302.76780	321.517	25.18	0.2016	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,797.36780	3,654.817	25.18	0.7984	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,246.52360	2,397.637	15.53	0.9145	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			91.12360	80.937	15.53	0.0855	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,542.69350	1,673.368	14.88	0.8073	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			249.79350	218.168	14.88	0.1927	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			501.23020	549.348	20.43	0.3441	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,028.33020	1,914.148	20.43	0.6559	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,330.42850	2,484.172	15.55	0.9107	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			100.02850	90.472	15.55	0.0893	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,118.50440	1,213.792	15.94	0.6596	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			588.10440	520.092	15.94	0.3404	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			344.98240	361.510	25.58	0.2103	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,014.58240	3,867.810	25.58	0.7897	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			342.68790	358.429	26.38	0.2044	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,242.28790	4,094.729	26.38	0.7956	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			363.24920	379.931	25.84	0.2142	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,105.34920	3,958.031	25.84	0.7858	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,149.17730	1,245.574	15.93	0.6628	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			591.27730	523.674	15.93	0.3372	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,063.92800	1,153.722	16.43	0.6246	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			706.02800	631.822	16.43	0.3754	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			363.92300	380.828	25.64	0.2158	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,046.02300	3,898.928	25.64	0.7842	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,037.86920	1,124.353	16.61	0.6106	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			754.96920	677.353	16.61	0.3894	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			374.38770	389.777	24.02	0.2295	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,611.48770	3,462.777	24.02	0.7705	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,272.78820	1,383.695	15.66	0.7023	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			492.38820	438.695	15.66	0.2977	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,267.37120	1,377.961	15.67	0.7004	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			496.97120	442.961	15.67	0.2996	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,278.22760	1,389.456	15.64	0.7041	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			487.82760	434.456	15.64	0.2959	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,278.15790	1,389.209	15.66	0.7014	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			497.75790	443.909	15.66	0.2986	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			383.54350	401.377	25.32	0.2235	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,993.14350	3,846.077	25.32	0.7765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,289.02400	1,400.701	15.63	0.7051	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			488.62400	435.401	15.63	0.2949	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,283.57970	1,394.941	15.65	0.7032	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			493.17970	439.641	15.65	0.2968	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			386.24130	406.376	27.57	0.2104	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,683.34130	4,537.976	27.57	0.7896	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,420.68490	2,576.395	15.47	0.9087	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			107.78490	97.995	15.47	0.0913	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,209.52710	1,312.546	16.00	0.6685	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			596.62710	534.146	16.00	0.3315	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			394.79870	407.482	27.03	0.2138	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,531.89870	4,379.082	27.03	0.7862	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,504.08740	2,658.492	15.44	0.9072	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			114.78740	104.392	15.44	0.0928	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,292.69950	1,398.675	16.07	0.6760	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			603.39950	544.575	16.07	0.3240	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			387.56050	432.942	27.97	0.2123	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,968.26050	4,848.842	27.97	0.7877	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			377.38980	421.930	27.97	0.2080	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,038.08980	4,917.830	27.97	0.7920	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,403.67130	1,508.850	16.19	0.6853	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			614.17130	555.751	16.19	0.3147	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			371.65200	410.273	27.76	0.1975	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,482.15200	5,357.173	27.76	0.8025	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,610.12330	2,764.186	15.43	0.9064	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			120.62330	111.086	15.43	0.0936	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,973.77880	2,114.168	15.43	0.8162	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			285.77880	263.168	15.43	0.1838	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,966.29920	2,106.494	15.43	0.8149	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			288.29920	265.494	15.43	0.1851	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,981.27370	2,121.852	15.43	0.8175	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			283.27370	260.852	15.43	0.1825	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,567.13480	1,680.898	15.91	0.7215	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			523.93480	474.898	15.91	0.2785	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,469.63710	1,573.491	16.18	0.6914	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			616.43710	557.492	16.18	0.3086	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			348.07620	384.404	27.19	0.1863	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,798.39180	5,671.417	27.19	0.8164	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,679.70980	2,833.465	15.52	0.9049	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			126.50980	117.465	15.52	0.0951	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,744.87620	5,618.404	27.19	0.8137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,578.29800	1,692.615	15.88	0.7247	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			515.09800	466.615	15.88	0.2753	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,572.70910	1,686.749	15.89	0.7231	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			519.50910	470.749	15.89	0.2769	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			341.59180	377.417	27.19	0.1836	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,069.72280	1,137.999	19.82	0.4806	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,821.52280	1,729.999	19.82	0.5194	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,074.97750	1,143.573	19.79	0.4826	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,806.77750	1,715.573	19.79	0.5174	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,072.35560	1,140.784	19.81	0.4816	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,814.15560	1,722.784	19.81	0.5184	0.00	0	0
Total \$ / R Option												0.00	0	2,077,820
Total \$ / R												649,734,826.40	47,715	2,935,610
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.55580		13.40450			0.0000	1,369,135.80	101	667
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.78450		13.62940			0.0000	0.00	0	189
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.00680		13.84780			0.0000	0.00	0	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.25530		14.09040			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,369,135.80	101	975
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			866.12500	778.037	16.92	0.0222	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			155,335.32720	170,375.338	16.89	0.9774	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	11/12/2015	Foreign Exchange	Option	11.86	Put		885.32720	795.338	16.89	0.0226	0.00	0	0
\$ / R	MAXI	On	11/12/2015	Foreign Exchange	Option	11.84	Call	157,297.33900	172,341.105	16.95	0.9783	0.00	0	0	
\$ / R	MAXI	On	11/12/2015	Foreign Exchange	Option	11.84	Put	847.33900	761.105	16.95	0.0217	0.00	0	0	
\$ / R	MAXI	On	11/12/2015	Foreign Exchange	Option	11.85	Call	156,316.12500	171,358.037	16.92	0.9778	0.00	0	0	
\$ / R	MAXI	On	14/03/2016	Foreign Exchange	Option	12.39	Call	134,176.40800	148,162.391	14.99	0.8744	0.00	0	0	
\$ / R	MAXI	On	14/03/2016	Foreign Exchange	Option	12.39	Put	10,236.40800	8,712.391	14.99	0.1256	0.00	0	0	
\$ / R	MAXI	On	14/03/2016	Foreign Exchange	Option	12.40	Call	133,353.41140	147,279.408	14.97	0.8729	0.00	0	0	
\$ / R	MAXI	On	14/03/2016	Foreign Exchange	Option	12.40	Put	10,413.41140	8,829.408	14.97	0.1271	0.00	0	0	
\$ / R	MAXI	On	14/03/2016	Foreign Exchange	Option	12.41	Call	132,532.68650	146,431.179	14.97	0.8712	0.00	0	0	
\$ / R	MAXI	On	14/03/2016	Foreign Exchange	Option	12.41	Put	10,592.68650	8,981.179	14.97	0.1288	0.00	0	0	
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.44	Call	93,410.87650	102,618.309	15.81	0.6496	0.00	0	0	
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.44	Put	52,630.87650	45,938.309	15.81	0.3504	0.00	0	0	
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.45	Call	92,954.50020	102,124.246	15.83	0.6473	0.00	0	0	
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.45	Put	53,174.50020	46,444.246	15.83	0.3527	0.00	0	0	
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.46	Call	92,500.71770	101,632.452	15.86	0.6451	0.00	0	0	
\$ / R	MAXI	On	13/06/2016	Foreign Exchange	Option	13.46	Put	53,720.71770	46,952.452	15.86	0.3549	0.00	0	0	
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	15.01	Call	69,227.36860	75,371.162	19.32	0.4276	0.00	0	0	
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	15.01	Put	161,187.36860	150,841.162	19.32	0.5724	0.00	0	0	
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	14.99	Call	69,685.68470	75,870.452	19.28	0.4301	0.00	0	0	
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	14.99	Put	159,645.68470	149,340.452	19.28	0.5699	0.00	0	0	
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	15.00	Call	69,456.22980	75,619.936	19.30	0.4289	0.00	0	0	
\$ / R	MAXI	On	19/09/2016	Foreign Exchange	Option	15.00	Put	160,416.22980	150,089.936	19.30	0.5711	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0	
Total \$ / R MAXI												1,369,135.80	101	975	
£ / R	On	11/12/2015	Foreign Exchange	Future		20.63150		20.56030			0.0000	9,098,491.50	441	33,358	
£ / R	On	14/03/2016	Foreign Exchange	Future		20.97240		20.89800			0.0000	0.00	0	4,281	
£ / R	On	13/06/2016	Foreign Exchange	Future		21.30450		21.22660			0.0000	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange	Future		22.29560		22.29560			0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange	Future		21.67770		21.59360			0.0000	0.00	0	0	
Total £ / R Future												9,098,491.50	441	37,639	
£ / R	On	11/12/2015	Foreign Exchange	Option	17.87	Call		2,701.98580	2,770.879	17.27	0.9823	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	17.87	Put		11.68580	9.379	17.27	0.0177	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange	Option	18.16	Call		2,415.78570	2,483.781	16.28	0.9763	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	18.16	Put		15.48570	12.281	16.28	0.0237	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	18.49	Call		2,091.94890	2,158.467	15.14	0.9664	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	18.49	Put		21.64890	16.967	15.14	0.0336	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	18.50	Call		2,082.19910	2,148.639	15.11	0.9660	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	18.50	Put		21.89910	17.138	15.11	0.0340	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	18.51	Call		2,072.68960	2,138.813	15.07	0.9657	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	18.51	Put		22.38960	17.313	15.07	0.0343	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	19.40	Call		1,279.86680	1,329.415	15.07	0.8523	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange	Option	19.40	Put		119.56680	97.915	15.07	0.1477	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange	Option	20.00	Call		840.71890	875.578	15.27	0.7044	0.00	0	500	

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		280.41890	244.078	15.27	0.2956	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		765.14080	796.863	15.30	0.6696	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		324.84080	285.363	15.30	0.3304	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		699.69190	728.581	15.34	0.6367	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		369.39190	327.081	15.34	0.3633	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		643.40980	669.782	15.37	0.6061	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		413.10980	368.282	15.37	0.3939	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		449.02940	461.483	15.63	0.4762	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		638.72940	579.983	15.63	0.5238	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		441.52830	453.582	15.66	0.4702	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		651.22830	592.082	15.66	0.5298	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		426.85630	438.136	15.73	0.4583	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		676.55630	616.636	15.73	0.5417	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		305.36950	310.493	16.35	0.3518	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		945.06950	878.993	16.35	0.6482	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		267.92990	271.316	16.60	0.3157	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		1,057.62990	989.816	16.60	0.6843	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		234.92570	236.874	16.84	0.2826	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		1,174.62570	1,105.374	16.84	0.7174	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		177.04080	176.826	17.35	0.2212	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,436.74080	1,365.326	17.35	0.7788	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		48.76710	47.395	19.21	0.0694	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		2,688.46710	2,615.895	19.21	0.9306	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		1,902.33170	1,956.721	14.52	0.8393	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		194.33170	174.321	14.52	0.1607	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		1,894.31500	1,948.559	14.52	0.8380	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		196.31500	176.159	14.52	0.1620	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		1,886.30990	1,940.411	14.52	0.8366	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		198.30990	178.012	14.52	0.1634	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,449.15130	1,484.239	15.06	0.6473	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		712.55130	669.739	15.06	0.3527	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,444.04760	1,478.966	15.07	0.6458	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		717.44760	674.466	15.07	0.3542	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,438.96780	1,473.718	15.09	0.6442	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		722.36780	679.218	15.09	0.3558	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,991.14630	1,989.181	16.63	0.6544	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,525.10330	1,522.791	18.16	0.4629	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		753.26580	750.824	22.59	0.2809	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		4,307.66580	4,305.224	22.59	0.7191	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		895.54630	893.581	16.63	0.3456	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,557.85780	1,555.550	18.14	0.5391	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,512.25780	1,509.950	18.14	0.4609	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,554.27510	1,551.965	18.15	0.5381	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,518.67510	1,516.365	18.15	0.4619	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,550.70330	1,548.391	18.16	0.5371	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		974.64110	988.648	18.09	0.4020	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			2,371.04110	2,300.948	18.09	0.5980	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			972.40840	986.346	18.10	0.4012	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,378.80840	2,308.646	18.10	0.5988	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			970.17530	984.045	18.11	0.4003	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,386.57530	2,316.345	18.11	0.5997	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												9,098,491.50	441	161,847
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11315		0.11181			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11531		0.11394			0.0000	0.00	0	173
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11742		0.11603			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,307
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,188.73360	1,321.253	15.57	0.9775	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			7.93360	6.053	15.57	0.0225	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			375.88880	458.158	15.20	0.6889	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			195.08880	142.958	15.20	0.3111	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,182.16940	2,316.272	21.46	0.9965	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.36940	1.072	21.46	0.0035	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			306.85230	345.199	18.04	0.3887	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			913.15230	813.899	18.04	0.6113	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,441.46920	1,567.862	15.38	0.9307	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			47.76920	36.562	15.38	0.0693	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			683.95030	770.259	15.69	0.6968	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			290.25030	238.959	15.69	0.3032	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			925.30910	836.073	18.09	0.5291	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			313.70600	341.645	20.41	0.2993	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,710.60600	1,599.445	20.41	0.7007	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			945.79500	1,035.380	15.97	0.7141	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			342.69500	293.180	15.97	0.2859	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			528.40910	578.273	18.09	0.4709	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,307
€ / R	On	26/10/2015	Foreign Exchange Future			15.29360		15.12560			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.42680		15.25660			0.0000	42,886,504.00	2,780	84,063
€ / R	On	25/01/2016	Foreign Exchange Future			15.56800		15.39490			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.71590		15.54090			0.0000	0.00	0	38,318
€ / R	On	13/06/2016	Foreign Exchange Future			16.00230		15.82270			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.32900		16.14260			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.65900		16.47470			0.0000	0.00	0	0
Total € / R Future												42,886,504.00	2,780	122,631

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			804.33160	967.821	17.33	0.9776	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			8.73160	4.221	17.33	0.0224	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			794.64380	957.965	17.26	0.9768	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			9.04380	4.365	17.26	0.0232	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			784.96750	948.114	17.20	0.9761	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			9.36750	4.514	17.20	0.0239	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			305.61010	424.475	15.74	0.8017	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			100.01010	50.875	15.74	0.1983	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			99.60760	119.109	18.55	0.1937	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,343.00760	1,192.309	18.55	0.8063	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			508.52290	611.095	15.86	0.6665	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			291.92290	224.295	15.86	0.3335	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			383.68720	468.261	16.08	0.5675	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			417.08720	331.461	16.08	0.4325	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			220.70560	269.831	16.91	0.3825	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			744.10560	623.031	16.91	0.6175	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			536.83900	642.735	15.81	0.6857	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			270.23900	205.935	15.81	0.3143	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			531.09320	636.325	15.82	0.6819	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			274.49320	209.525	15.82	0.3181	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			525.38870	629.956	15.83	0.6780	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			278.78870	213.156	15.83	0.3220	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,388.95880	1,547.982	16.05	0.9503	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			32.35880	21.182	16.05	0.0497	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,269.80740	1,425.862	15.97	0.9345	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			43.20740	29.062	15.97	0.0655	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,212.99300	2,381.474	18.61	0.9885	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			6.39300	4.674	18.61	0.0115	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,435.45530	1,596.185	16.20	0.9543	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			28.85530	19.385	16.20	0.0457	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,032.29690	1,180.369	15.80	0.8899	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			75.69690	53.569	15.80	0.1101	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,306.76540	4,476.893	24.74	0.9998	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.16540	0.093	24.74	0.0002	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			957.20980	1,090.809	15.06	0.7920	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			192.30980	152.809	15.06	0.2080	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			811.72890	929.559	15.10	0.7343	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			266.82890	211.559	15.10	0.2657	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			769.06180	882.864	15.18	0.7140	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			294.16180	234.864	15.18	0.2860	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			971.97170	1,106.459	15.07	0.7967	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			187.07170	148.459	15.07	0.2033	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			964.57600	1,098.622	15.06	0.7943	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			189.67600	150.622	15.06	0.2057	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			38.58720	31.353	16.33	0.0443	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			912.99730	799.356	16.54	0.5337	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	16.15	Call			446.03930	500.092	16.91	0.4231	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,055.13930	934.192	16.91	0.5769	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,522.49640	2,691.479	16.53	0.9633	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			31.59640	25.579	16.53	0.0367	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,379.48720	2,547.253	16.33	0.9557	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			356.29140	291.209	15.01	0.2892	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			886.40910	991.806	15.14	0.6882	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			395.50910	325.907	15.14	0.3118	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,778.61010	1,938.290	15.44	0.9056	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			87.71010	72.390	15.44	0.0944	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			503.89730	565.256	16.54	0.4663	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			109.53340	90.083	15.20	0.1146	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,171.19260	1,304.989	14.97	0.7906	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			230.29260	189.089	14.97	0.2094	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			407.43680	456.504	17.20	0.3928	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,166.53680	1,040.604	17.20	0.6072	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			937.19140	1,047.109	15.01	0.7108	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			103.67260	85.853	15.25	0.1098	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,645.81490	1,802.794	15.24	0.8890	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			104.91490	86.894	15.24	0.1110	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			724.16770	813.751	15.59	0.6068	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			553.26770	467.852	15.59	0.3932	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,620.43340	1,775.983	15.20	0.8854	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,637.33730	1,793.846	15.23	0.8878	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			106.43730	87.946	15.23	0.1122	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			972.33470	1,085.263	14.92	0.7258	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			331.43470	269.363	14.92	0.2742	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,654.57260	1,811.753	15.25	0.8902	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			800.68770	877.092	16.43	0.5346	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			937.98770	834.792	16.43	0.4654	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,804.67710	1,963.335	14.98	0.8500	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			181.97710	161.035	14.98	0.1500	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			536.25580	459.568	15.21	0.3285	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,109.05210	1,212.774	15.17	0.6756	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			526.35210	450.474	15.17	0.3244	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,103.99470	1,207.311	15.19	0.6736	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			531.29470	455.011	15.19	0.3264	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,098.95580	1,201.868	15.21	0.6715	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,622.74980	1,756.552	15.00	0.7518	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			430.14980	377.552	15.00	0.2482	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,616.49810	1,749.985	15.01	0.7502	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			433.89810	380.985	15.01	0.2498	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,629.02590	1,763.142	14.99	0.7533	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			426.42590	374.142	14.99	0.2467	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,602.34580	1,493.931	18.11	0.5004	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,084.11350	1,159.780	18.13	0.4984	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	17.00	Put			1,609.41350	1,500.780	18.13	0.5016	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,081.19230	1,156.633	18.14	0.4973	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,616.49230	1,507.633	18.14	0.5027	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,087.04580	1,162.931	18.11	0.4996	0.00	0	0
Total € / R Option												0.00	0	341,570
Total € / R												42,886,504.00	2,780	464,201
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.85710		9.84310			0.0000	9,857,100.00	1,000	10,233
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.97630		9.96150			0.0000	0.00	0	5,014
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.09620		10.08060			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.23520		10.21760			0.0000	0.00	0	0
Total AU\$ / R Future												9,857,100.00	1,000	15,247
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			20.15540	21.383	11.41	0.0983	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			316.37590	330.452	11.04	0.7316	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,493.12670	2,507.129	20.37	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02670	0.029	20.37	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			563.25540	578.483	11.41	0.9017	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,593.11970	2,607.121	20.82	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			73.27590	73.352	11.04	0.2684	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			65.07370	69.545	12.12	0.2490	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			421.97370	412.445	12.12	0.7510	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01970	0.021	20.82	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,543.12290	2,557.125	20.59	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02290	0.025	20.59	0.0001	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			585.58510	601.799	11.84	0.7550	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			114.08510	115.499	11.84	0.2450	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			578.48360	594.637	11.85	0.7505	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			116.98360	118.336	11.85	0.2495	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			571.43210	587.520	11.85	0.7461	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			119.93210	121.220	11.85	0.2539	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			435.25190	447.816	13.51	0.5242	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			444.65190	441.616	13.51	0.4758	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			431.02560	443.496	13.53	0.5207	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			450.42560	447.296	13.53	0.4793	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			439.51460	452.173	13.50	0.5278	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			438.91460	435.973	13.50	0.4722	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			560.67980	558.086	14.47	0.4651	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			576.33430	591.563	14.43	0.5404	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			548.73430	546.363	14.43	0.4596	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			572.21970	587.410	14.45	0.5377	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			554.61970	552.210	14.45	0.4623	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			568.27980	583.286	14.47	0.5349	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												9,857,100.00	1,000	15,850
CAD / R	On	11/12/2015	Foreign Exchange Future			10.44390		10.34230			0.0000	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Future			10.61660		10.51240			0.0000	0.00	0	0
Total CAD / R Future												0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.50	Call			155.29330	198.671	13.43	0.4712	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.50	Put			312.99330	254.771	13.43	0.5288	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.51	Call			152.13920	194.810	13.47	0.4644	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.51	Put			319.83920	260.910	13.47	0.5356	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.49	Call			158.50890	202.600	13.40	0.4781	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.49	Put			306.20890	248.700	13.40	0.5219	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Put			577.46650	516.890	14.93	0.5550	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Call			285.81600	330.252	14.88	0.4522	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Put			563.41600	503.652	14.88	0.5478	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			282.82340	326.853	14.90	0.4486	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			570.42340	510.253	14.90	0.5514	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Call			279.86650	323.490	14.93	0.4450	0.00	0	0
Total CAD / R Option												0.00	0	0
Total CAD / R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.14860		13.97010			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.44150		14.25790			0.0000	0.00	0	1,636
Total CHF / R Future												0.00	0	8,908
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			395.60980	299.346	16.34	0.4233	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			361.56060	442.659	16.35	0.5724	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			401.46060	304.060	16.35	0.4276	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			369.90060	453.276	16.34	0.5810	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			389.80060	294.676	16.34	0.4190	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			365.70980	447.946	16.34	0.5767	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			385.34650	428.457	17.56	0.3932	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,117.44650	976.957	17.56	0.6068	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			383.02190	425.791	17.59	0.3912	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,125.12190	984.291	17.59	0.6088	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			380.71740	423.144	17.61	0.3891	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,132.81740	991.644	17.61	0.6109	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,908
CNH / R	On	11/12/2015	Foreign Exchange Future			2.12890		2.10910			0.0000	0.00	0	25,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.14920		2.12860			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,158.59760	1,327.835	16.16	0.8204	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			167.59760	138.835	16.16	0.1796	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,320.91510	1,497.069	16.40	0.8546	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			129.91510	108.069	16.40	0.1454	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,238.39570	1,411.634	16.28	0.8382	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			147.39570	122.634	16.28	0.1618	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,235.19070	1,122.894	16.14	0.5508	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			588.89680	678.726	16.21	0.4325	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,302.89680	1,186.726	16.21	0.5675	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			558.13800	644.161	16.28	0.4161	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,372.13800	1,252.161	16.28	0.5839	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			621.19070	714.894	16.14	0.4492	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.07170		2.04830			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.11190		2.08780			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			932.03960	1,098.973	18.57	0.7178	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			349.03960	281.973	18.57	0.2822	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			871.11660	1,031.566	18.59	0.6945	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			388.11660	314.566	18.59	0.3055	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			812.84940	966.630	18.61	0.6706	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			429.84940	349.630	18.61	0.3294	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			728.46560	833.358	18.41	0.4640	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,350.46560	1,214.358	18.41	0.5360	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			696.70130	797.525	18.50	0.4490	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,418.70130	1,278.525	18.50	0.5510	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			761.63410	870.684	18.31	0.4792	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,283.63410	1,151.684	18.31	0.5208	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13000		0.12890			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12870		0.12830			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12880		0.12740			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06660		0.06580			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06320		0.06260			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06030		0.05980			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.98730		8.94570			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.03700		8.99410			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.13120		9.08680			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.22570		9.17990			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			75.52370	97.182	15.50	0.6086	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			69.82370	49.882	15.50	0.3914	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			70.17990	90.857	15.40	0.5873	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			74.47990	53.557	15.40	0.4127	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			65.80010	84.744	15.31	0.5655	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			80.10010	57.444	15.31	0.4345	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			99.03430	124.460	15.87	0.6879	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			53.33430	37.160	15.87	0.3121	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			117.08240	134.848	11.00	0.4562	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			212.98240	187.848	11.00	0.5438	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			113.77710	131.118	11.05	0.4466	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			219.67710	194.118	11.05	0.5534	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			110.55890	127.482	11.09	0.4372	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			226.45890	200.482	11.09	0.5628	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			273.92560	296.193	12.74	0.5118	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			327.12560	304.993	12.74	0.4882	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			270.15050	291.699	12.75	0.5065	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			333.35050	310.499	12.75	0.4935	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			266.42690	287.727	12.78	0.5013	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			339.62690	316.527	12.78	0.4987	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			484.76870	514.169	13.36	0.6069	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			314.86870	298.469	13.36	0.3931	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			494.74710	524.521	13.32	0.6149	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			304.84710	288.821	13.32	0.3851	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			489.73780	519.323	13.34	0.6109	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			309.83780	293.623	13.34	0.3891	0.00	0	0
Total NZ\$ / R Option												0.00	0	12,000
Total NZ\$ / R												0.00	0	12,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13800		1.13820			0.0000	0.00	0	120

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.14010		1.14020			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14250		1.14260			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	120
Total QUANTO € / \$												0.00	0	120
RAIN	On	11/12/2015	Foreign Exchange Future			24,035.71000		23,794.80000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.67160		9.58130			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.81230		9.72040			0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			803.30120	961.103	52.23	0.6029	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			582.00120	649.503	52.23	0.3971	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			854.60820	1,012.293	54.95	0.6058	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			613.30820	680.693	54.95	0.3942	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			828.96630	986.711	53.59	0.6044	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			597.66630	665.111	53.59	0.3956	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			804.72710	644.528	28.42	0.5000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			1,064.32710	812.228	28.42	0.5000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			821.55010	661.211	29.24	0.4999	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			1,091.15010	838.911	29.24	0.5001	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			838.38710	677.914	30.07	0.5000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			1,117.98710	865.614	30.07	0.5000	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.52130		4.50550			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.47510		4.46110			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			101.10570	109.772	12.91	0.5635	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			85.60570	78.472	12.91	0.4365	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			95.69110	103.999	12.85	0.5467	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			90.19110	82.699	12.85	0.4533	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			91.08450	99.053	12.88	0.5296	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			95.58450	87.753	12.88	0.4704	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			162.84450	171.424	15.45	0.5067	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			191.74450	186.324	15.45	0.4933	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			158.56360	166.628	15.43	0.4978	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			197.46360	191.528	15.43	0.5022	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			154.37100	162.376	15.46	0.4890	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			203.27100	197.277	15.46	0.5110	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.13830		1.11660			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.10940		1.08850			0.0000	0.00	0	1
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									712946057.70	52,037	1,115,522
Total Options									0.00	0	2,556,201
Grand Total:									712,946,057.70	52,037	3,671,723