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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/10/2015 Foreign Exchange Future			13.31910		13.42500			0.0000	13,319,100.00	1,000	0
\$ / R On 16/10/2015 Foreign Exchange Future			13.32760		13.42500			0.0000	0.00	0	0
\$ / R On 20/10/2015 Foreign Exchange Future			13.33450		13.43430			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.33920		13.43890			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.35300		13.45280			0.0000	93,471.00	7	350
\$ / R On 30/10/2015 Foreign Exchange Future			13.35760		13.45740			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.37130		13.47120			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.38280		13.48270			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.39890		13.49890			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.40130		13.50130			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.40590		13.50610			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.41530		13.51550			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.41770		13.51790			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.44810		13.54870			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.45510		13.55580			0.0000	682,900,145.40	50,754	746,240
\$ / R On 21/12/2015 Foreign Exchange Future			13.47920		13.58040			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.53690		13.63830			0.0000	0.00	0	2,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.57100		13.67200			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.60900		13.71030			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			13.62570		13.72710			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.64000		13.74140			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Future			13.67560		13.77730			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.68280		13.78450			0.0000	0.00	0	73,017
\$ / R	On	16/03/2016	Foreign Exchange Future			13.68750		13.78930			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.70420		13.80610			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.71850		13.82040			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.76610		13.86850			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.78560		13.88830			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.86150		13.96480			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.88600		13.98960			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.89330		13.99700			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.90310		14.00680			0.0000	6,951,550.00	500	30,226
\$ / R	On	28/06/2016	Foreign Exchange Future			13.93980		14.04390			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.01190		14.11670			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.05050		14.15520			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.08910		14.19370			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.11740		14.22190			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.12250		14.22700			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.14050		14.24500			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.15080		14.25530			0.0000	0.00	0	6,324
\$ / R	On	28/09/2016	Foreign Exchange Future			14.17400		14.27840			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.25000		14.35410			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.34960		14.45310			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.39790		14.50100			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.41300		14.51600			0.0000	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Future			14.66650		14.76800			0.0000	0.00	0	0
Total \$ / R Future												703,264,266.40	52,261	861,879
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			0.34500	0.000	15.31	0.0000	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			465.34500	570.900	15.31	1.0000	0.00	0	0
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Call			1.99760	0.540	26.60	0.0064	0.00	0	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			576.99760	672.940	26.60	0.9936	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			46.73780	20.826	16.16	0.1475	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			242.43780	316.326	16.16	0.8525	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			185.16270	111.364	14.47	0.5432	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			60.86270	86.864	14.47	0.4568	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			134.21290	74.115	14.55	0.4155	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			89.91290	129.615	14.55	0.5845	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			117.79340	70.951	15.41	0.3506	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			138.89340	191.751	15.41	0.6494	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,652.81490	2,553.017	29.23	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.01490	0.017	29.23	0.0001	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,302.84900	2,203.055	27.03	0.9997	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.04900	0.055	27.03	0.0003	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			171.51750	118.820	15.15	0.4191	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			158.71750	205.820	15.15	0.5809	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			123.09970	82.046	15.73	0.3142	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	13.56	Put			230.29970	289.046	15.73	0.6858	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.25620	0.134	37.08	0.0005	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,527.45620	3,627.134	37.08	0.9995	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			60.46470	38.343	17.34	0.1541	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			473.06470	550.743	17.34	0.8459	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			42.09940	25.986	17.95	0.1091	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			584.69940	668.386	17.95	0.8909	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			520.60580	429.878	14.63	0.7887	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			49.40580	58.578	14.63	0.2113	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			129.74730	91.292	16.39	0.2798	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			358.54730	419.992	16.39	0.7202	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			768.05400	668.012	14.46	0.9229	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			16.85400	16.712	14.46	0.0771	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			438.49580	354.553	14.69	0.6838	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			95.79580	111.753	14.69	0.3162	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			124.98820	89.662	16.72	0.2520	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			452.28820	516.862	16.72	0.7480	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			52.63380	37.191	18.77	0.1142	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			819.93380	904.391	18.77	0.8858	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			543.46090	453.282	14.55	0.7743	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			60.76090	70.482	14.55	0.2257	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			312.88660	243.374	14.95	0.5084	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			213.98660	244.474	14.95	0.4916	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			465.46940	382.205	14.68	0.6703	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			116.56940	133.305	14.68	0.3297	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			340.34230	267.822	14.90	0.5411	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			191.44230	218.922	14.90	0.4589	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			346.02560	273.484	14.95	0.5422	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			194.72560	222.184	14.95	0.4578	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			457.28800	375.106	14.75	0.6569	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			125.98800	143.805	14.75	0.3431	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			488.15770	404.581	14.80	0.6732	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			122.05770	138.681	14.80	0.3268	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			187.88700	143.502	16.41	0.3231	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			431.78700	487.602	16.41	0.6769	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			226.59610	177.013	16.03	0.3681	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			391.09610	441.713	16.03	0.6319	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			141.10590	107.136	17.17	0.2419	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			615.60590	681.836	17.17	0.7581	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			587.61300	499.910	14.62	0.7310	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			99.71300	112.210	14.62	0.2690	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,718.23140	2,617.989	21.07	0.9989	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.33140	0.289	21.07	0.0011	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,368.63710	2,268.329	19.53	0.9977	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.73710	0.629	19.53	0.0023	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			920.92350	821.603	14.52	0.8949	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	25/11/2015	Foreign Exchange Option	12.63	Put			33.02350	33.903	14.52	0.1051	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			179.71150	138.595	16.68	0.2973	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			511.81150	570.895	16.68	0.7027	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			7.90260	5.390	32.96	0.0109	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,940.00260	4,037.690	32.96	0.9891	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			336.66850	269.263	15.16	0.5031	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			248.76850	281.563	15.16	0.4969	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			242.30000	190.592	15.95	0.3859	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			374.40000	422.892	15.95	0.6141	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			215.13200	167.823	16.24	0.3483	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			427.23200	480.123	16.24	0.6517	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			444.96630	366.280	14.87	0.6139	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			167.06630	188.580	14.87	0.3861	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			438.76650	360.569	14.88	0.6081	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			170.86650	192.869	14.88	0.3919	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			391.15910	317.017	14.97	0.5614	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			203.25910	229.317	14.97	0.4386	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			727.40920	634.052	14.41	0.8182	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			59.50920	66.352	14.41	0.1818	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			663.42710	572.344	14.51	0.7814	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			75.52710	84.644	14.51	0.2186	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,230.59380	1,129.857	14.79	0.9366	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			21.89380	21.757	14.79	0.0634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			884.74960	956.259	18.11	0.7903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			189.82560	151.072	17.20	0.2753	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			684.02560	745.972	17.20	0.7247	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			174.27780	138.257	17.44	0.2549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			738.47780	803.157	17.44	0.7451	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			158.12130	125.478	17.74	0.2337	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			802.32130	870.378	17.74	0.7663	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			222.58060	178.696	16.77	0.3175	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			586.78060	643.596	16.77	0.6825	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			201.80010	161.127	17.04	0.2909	370,591.64	2,300	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			646.00010	706.027	17.04	0.7091	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			199.34370	159.061	17.07	0.2878	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			653.54370	713.961	17.07	0.7122	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			257.83740	208.827	16.38	0.3613	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			502.03740	553.727	16.38	0.6387	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			248.53650	200.841	16.48	0.3499	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			522.73650	575.741	16.48	0.6501	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			225.32490	181.029	16.74	0.3210	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			579.52490	635.929	16.74	0.6790	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			305.90380	250.500	15.92	0.4183	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			410.10380	455.400	15.92	0.5817	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			298.54550	244.079	15.99	0.4097	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			422.74550	468.979	15.99	0.5903	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	11/12/2015	Foreign Exchange Option	13.72	Call			284.33170	231.716	16.12	0.3931	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			448.53170	496.616	16.12	0.6069	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			317.26230	260.441	15.83	0.4313	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			391.46230	435.341	15.83	0.5687	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			313.43350	257.086	15.86	0.4269	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			397.63350	441.986	15.86	0.5731	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			309.64600	253.772	15.89	0.4226	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			403.84600	448.672	15.89	0.5774	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			333.02240	274.294	15.70	0.4490	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			367.22240	409.194	15.70	0.5510	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			329.01590	270.767	15.73	0.4445	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			373.21590	415.667	15.73	0.5555	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			321.13510	263.842	15.79	0.4357	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			385.33510	428.742	15.79	0.5643	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			403.13070	333.105	15.22	0.5195	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			287.33070	318.005	15.22	0.4805	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			373.17860	308.076	15.40	0.4906	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			317.37860	352.976	15.40	0.5094	141,190.36	400	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			363.57050	300.246	15.47	0.4812	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			327.77050	365.146	15.47	0.5188	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			445.73330	371.800	15.11	0.5588	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			249.93330	276.700	15.11	0.4412	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			434.79680	361.824	15.13	0.5489	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			258.99680	286.725	15.13	0.4511	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			424.05010	352.053	15.16	0.5391	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			268.25010	296.953	15.16	0.4609	3,563,430.00	12,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			509.33450	430.297	14.94	0.6132	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			203.53450	225.197	14.94	0.3868	1,035,905.74	4,600	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			491.41250	413.729	14.99	0.5984	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			215.61250	238.629	14.99	0.4016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			473.92170	397.623	15.03	0.5835	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			228.12170	252.523	15.03	0.4165	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			540.16750	458.941	14.87	0.6378	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			184.36750	203.841	14.87	0.3622	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			533.90520	453.108	14.88	0.6329	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			188.10520	208.008	14.88	0.3671	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			527.69070	447.330	14.90	0.6280	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			191.89070	212.230	14.90	0.3720	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			605.39550	520.088	14.72	0.6862	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			149.59550	164.988	14.72	0.3138	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			572.19280	488.872	14.80	0.6622	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			166.39280	183.772	14.80	0.3378	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			559.24030	476.744	14.83	0.6525	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			173.44030	191.645	14.83	0.3475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			749.57420	657.494	14.43	0.7768	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			93.77420	102.394	14.43	0.2232	0.00	0	100

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	13.00	Call			675.26450	586.322	14.57	0.7328	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			119.46450	131.222	14.57	0.2672	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			639.76150	552.577	14.65	0.7098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			133.96150	147.477	14.65	0.2902	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			829.72610	733.365	14.28	0.8173	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			73.92610	78.265	14.28	0.1827	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			788.31260	694.856	14.35	0.7975	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			82.51260	89.756	14.35	0.2025	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			780.48330	687.292	14.37	0.7934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			84.68330	92.192	14.37	0.2066	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			914.77910	816.844	14.40	0.8497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			58.97910	61.744	14.40	0.1503	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			863.41120	766.371	14.33	0.8308	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			67.61120	71.271	14.33	0.1692	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			854.94690	758.070	14.32	0.8275	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			69.14690	72.970	14.32	0.1725	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,029.19370	929.778	14.55	0.8854	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			43.39370	44.678	14.55	0.1146	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,020.25300	920.932	14.54	0.8829	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			44.45300	45.832	14.54	0.1171	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,002.43950	903.315	14.51	0.8777	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			46.63950	48.215	14.51	0.1223	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,372.48940	1,271.273	14.98	0.9525	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			16.68940	16.173	14.98	0.0475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,092.35660	992.367	14.63	0.9018	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			36.55660	37.267	14.63	0.0982	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,038.15490	938.649	14.56	0.8878	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			42.35490	43.549	14.56	0.1122	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,420.77810	1,319.045	15.04	0.9584	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			14.97810	13.945	15.04	0.0416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,411.10580	1,309.468	15.03	0.9572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			15.30580	14.368	15.03	0.0428	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,391.78330	1,290.347	15.00	0.9549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			15.98330	15.247	15.00	0.0451	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,566.60770	1,464.687	15.44	0.9707	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			10.80770	9.587	15.44	0.0293	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,527.59340	1,425.584	15.30	0.9680	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			11.79340	10.484	15.30	0.0320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,469.23830	1,367.093	15.10	0.9636	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			13.43830	11.993	15.10	0.0364	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,762.76970	1,661.232	16.12	0.9810	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			6.96970	6.132	16.12	0.0190	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,664.48330	1,562.766	15.78	0.9764	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			8.68330	7.666	15.78	0.0236	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,615.48870	1,513.673	15.61	0.9737	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			9.68870	8.573	15.61	0.0263	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	11.60	Call			1,960.27820	1,859.025	16.81	0.9877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			4.47820	3.925	16.81	0.0123	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,950.37880	1,849.114	16.77	0.9874	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			4.57880	4.014	16.77	0.0126	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,812.04210	1,710.584	16.29	0.9829	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			6.24210	5.484	16.29	0.0171	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,556.96510	2,456.136	18.86	0.9967	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.16510	1.036	18.86	0.0033	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,357.63080	2,256.714	18.18	0.9949	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			1.83080	1.613	18.18	0.0051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,158.66800	2,057.615	17.49	0.9921	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			2.86800	2.515	17.49	0.0079	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,355.81540	4,255.108	23.99	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.01540	0.008	23.99	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,305.81940	4,205.111	23.99	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.01940	0.011	23.99	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,606.84000	2,506.027	19.03	0.9971	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.04000	0.927	19.03	0.0029	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,405.81210	4,305.107	23.99	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.01210	0.007	23.99	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			21.66030	17.058	26.78	0.0316	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,965.86030	3,061.958	26.78	0.9684	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.43190	0.226	32.50	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,214.63190	7,315.127	32.50	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			44.46790	33.901	22.18	0.0671	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,908.66790	1,998.801	22.18	0.9329	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			38.91650	29.557	22.71	0.0585	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,053.11650	2,144.457	22.71	0.9415	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			32.04830	24.219	23.53	0.0479	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,276.24830	2,369.119	23.53	0.9521	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			68.50460	52.965	20.58	0.1040	341,358.14	6,445	9,118
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,482.70460	1,567.865	20.58	0.8960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			66.46120	51.329	20.69	0.1009	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,510.66120	1,596.229	20.69	0.8991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			49.66610	37.991	21.76	0.0752	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,793.86610	1,882.891	21.76	0.9248	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			90.50000	70.717	19.61	0.1372	282,869.60	4,000	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,234.70000	1,315.617	19.61	0.8628	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			85.86080	67.007	19.79	0.1303	13,401.40	200	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,280.06080	1,361.907	19.79	0.8697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			78.21670	60.833	20.12	0.1188	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,362.41670	1,445.733	20.12	0.8812	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			129.82820	102.566	18.37	0.1945	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			944.02820	1,017.466	18.37	0.8055	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			125.52150	99.047	18.48	0.1883	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			969.72150	1,043.947	18.48	0.8117	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		112.31850	88.304	18.86	0.1692	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,056.51850	1,133.204	18.86	0.8308	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		150.64050	119.598	17.89	0.2238	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		834.84050	904.498	17.89	0.7762	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		143.79600	114.030	18.04	0.2143	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		867.99600	938.929	18.04	0.7857	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		140.54960	111.360	18.11	0.2097	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,432.74450	2,331.377	17.90	0.9937	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		2.34450	2.177	17.90	0.0063	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		199.56200	163.910	17.50	0.2725	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		769.16200	834.710	17.50	0.7275	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		22.97770	16.413	32.05	0.0245	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,312.57770	4,407.213	32.05	0.9755	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,781.54910	2,680.210	18.94	0.9970	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		1.14910	1.010	18.94	0.0030	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,442.69400	2,341.330	17.93	0.9938	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		2.29400	2.130	17.93	0.0062	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		848.06300	766.843	14.83	0.7443	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		139.76300	159.943	14.83	0.2557	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		246.26960	219.460	18.69	0.2754	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,054.26960	1,128.460	18.69	0.7246	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		149.50790	134.129	20.75	0.1738	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,637.50790	1,723.129	20.75	0.8262	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		776.66680	703.438	15.23	0.6786	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		214.66680	242.438	15.23	0.3214	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		134.08540	120.574	21.23	0.1568	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,782.08540	1,869.574	21.23	0.8432	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		557.25750	497.274	15.92	0.5415	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		385.25750	426.274	15.92	0.4585	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,893.54260	1,794.338	15.97	0.9530	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		21.54260	23.338	15.97	0.0470	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		869.37170	791.629	14.98	0.7270	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		167.37170	190.629	14.98	0.2730	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,129.76540	2,031.059	16.39	0.9591	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		19.46540	22.059	16.39	0.0409	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		159.58140	144.940	21.27	0.1715	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,849.28140	1,935.940	21.27	0.8285	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		463.03930	418.252	17.13	0.4337	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		665.93930	722.552	17.13	0.5663	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		659.84580	599.691	16.06	0.5615	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		418.44580	459.691	16.06	0.4385	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		261.01010	237.239	19.61	0.2577	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,359.61010	1,437.239	19.61	0.7423	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		162.61520	149.145	21.77	0.1656	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		2,061.21520	2,149.145	21.77	0.8344	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,973.43890	1,876.162	15.97	0.9389	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			32.03890	36.162	15.97	0.0611	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,356.05650	1,267.689	14.96	0.8322	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			108.75650	122.089	14.96	0.1678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			12.11900	14.816	17.34	0.0247	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,260.90400	2,163.630	16.40	0.9509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			26.40400	30.830	16.40	0.0491	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,212.96290	2,115.902	16.31	0.9476	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			28.46290	33.102	16.31	0.0524	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,473.17540	6,572.163	29.84	0.9735	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			154.24300	143.766	22.88	0.1471	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,519.74300	2,610.966	22.88	0.8529	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			131.94080	125.709	23.88	0.1276	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,847.44080	2,942.909	23.88	0.8724	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,746.61900	2,647.616	17.34	0.9753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,091.49690	3,189.975	25.03	0.8793	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			275.27720	252.734	20.03	0.2540	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,520.77720	1,599.934	20.03	0.7460	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			241.05300	221.518	20.64	0.2244	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,726.55300	1,808.718	20.64	0.7756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			27.67540	24.963	29.84	0.0265	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,152.65570	2,240.410	21.86	0.8230	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			333.04760	304.735	19.14	0.3020	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,248.54760	1,321.935	19.14	0.6980	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			323.35970	295.998	19.28	0.2941	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,288.85970	1,363.198	19.28	0.7059	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			125.99690	122.775	25.03	0.1207	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,411.86320	1,488.889	19.68	0.7283	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			422.71870	385.809	18.11	0.3725	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			948.21870	1,013.009	18.11	0.6275	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			375.63530	343.214	18.61	0.3362	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,091.13530	1,160.414	18.61	0.6638	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			187.15570	173.210	21.86	0.1770	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,161.18350	1,232.371	18.85	0.6797	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			535.69710	489.102	17.14	0.4550	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			691.19710	746.302	17.14	0.5450	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			0.00000	470.332	17.30	0.4406	352,749.00	750	750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.00000	787.532	17.30	0.5594	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			296.36320	271.689	19.68	0.2717	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			875.79600	938.137	17.85	0.6067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			694.66610	635.808	16.18	0.5579	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			460.16610	503.008	16.18	0.4421	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			658.23920	601.585	16.36	0.5356	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			503.73920	548.785	16.36	0.4644	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			355.68350	325.170	18.85	0.3203	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			578.52420	627.921	16.67	0.4994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			877.61470	808.766	15.41	0.6595	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			293.11470	325.966	15.41	0.3405	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			843.42290	776.308	15.54	0.6417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			318.92290	353.508	15.54	0.3583	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			450.29600	410.937	17.85	0.3933	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			433.91760	475.363	16.07	0.4280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,151.70700	1,067.708	14.95	0.7703	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			167.20700	184.908	14.95	0.2297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,041.44910	960.194	14.96	0.7318	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			206.94910	227.394	14.96	0.2682	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			603.02420	550.721	16.67	0.5006	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			252.81320	282.748	15.19	0.3110	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,597.61520	1,504.303	15.07	0.8805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			73.11520	81.503	15.07	0.1195	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,348.08910	1,259.990	14.92	0.8279	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			113.58910	127.190	14.92	0.1721	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			718.41760	658.163	16.07	0.5720	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			152.94960	169.611	14.94	0.2151	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,789.17830	1,694.456	15.46	0.9071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			54.67830	61.656	15.46	0.0929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,779.95170	1,685.291	15.44	0.9060	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			55.45170	62.491	15.44	0.0940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			937.31320	865.548	15.19	0.6890	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			59.46570	66.823	15.35	0.0999	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,881.96220	1,786.648	15.65	0.9179	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			47.46220	53.848	15.65	0.0821	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,835.45500	1,740.431	15.56	0.9127	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			50.95500	57.631	15.56	0.0873	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,197.44960	1,112.411	14.94	0.7849	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			53.91470	60.831	15.48	0.0917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,022.73820	1,926.616	15.93	0.9320	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			38.23820	43.816	15.93	0.0680	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,994.44100	1,898.475	15.88	0.9294	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			39.94100	45.674	15.88	0.0706	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,733.96570	1,639.623	15.35	0.9001	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,919.32380	1,823.785	15.73	0.9219	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			44.82380	50.985	15.73	0.0781	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,798.41470	1,703.631	15.48	0.9083	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			806.86730	741.936	15.74	0.6189	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			357.56730	394.436	15.74	0.3811	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			353.25480	323.190	18.97	0.3160	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,193.95480	1,265.690	18.97	0.6840	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			669.15750	612.959	16.43	0.5309	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			533.05750	578.759	16.43	0.4691	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			306.45940	281.934	19.80	0.2723	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,470.35940	1,547.734	19.80	0.7277	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			195.72400	182.505	22.22	0.1757	0.00	0	150

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	Put			2,335.32400	2,424.005	22.22	0.8243	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,063.61400	1,968.232	15.88	0.9274	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			43.21400	49.732	15.88	0.0726	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			765.09930	704.403	16.04	0.5801	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			444.69930	485.903	16.04	0.4199	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			277.39680	255.968	20.47	0.2435	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,706.99680	1,787.468	20.47	0.7565	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			298.47810	277.408	20.77	0.2455	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,849.97810	1,931.309	20.77	0.7545	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			631.11270	582.007	17.16	0.4768	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			732.61270	785.907	17.16	0.5232	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			284.50260	265.365	21.30	0.2293	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,056.20260	2,139.765	21.30	0.7707	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			218.56860	205.620	22.75	0.1786	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,620.26860	2,710.020	22.75	0.8214	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,141.73200	2,046.432	15.82	0.9197	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			53.43200	60.832	15.82	0.0803	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			852.20350	790.287	16.03	0.5938	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			463.90350	504.687	16.03	0.4062	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,228.44640	2,133.419	15.73	0.9135	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			63.64640	71.919	15.73	0.0865	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			948.07380	884.539	16.05	0.6073	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			483.27380	523.039	16.05	0.3927	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			293.87960	276.507	22.17	0.2172	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,459.07960	2,545.007	22.17	0.7828	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			240.82100	233.477	23.60	0.1814	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,976.02100	3,071.977	23.60	0.8186	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			406.53990	380.307	20.61	0.2874	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,866.93990	1,944.307	20.61	0.7126	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,895.46700	1,802.488	15.13	0.8697	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			105.86700	116.488	15.13	0.1303	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,086.92140	1,018.040	15.52	0.6592	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			389.92140	424.740	15.52	0.3408	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,081.58980	1,012.948	15.54	0.6569	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			394.58980	429.648	15.54	0.3431	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,092.87150	1,023.161	15.50	0.6616	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			385.87150	419.861	15.50	0.3384	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,104.19770	1,034.502	15.48	0.6628	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			387.39770	421.402	15.48	0.3372	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,098.25110	1,029.384	15.51	0.6605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			391.45110	426.284	15.51	0.3395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			996.93310	932.769	16.00	0.6143	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			490.13310	529.669	16.00	0.3857	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			982.66650	919.188	16.08	0.6076	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			505.86650	546.088	16.08	0.3924	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,158.84890	1,081.844	15.26	0.6840	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	13.20	Put			352.04890	378.743	15.26	0.3160	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			316.44800	298.534	22.27	0.2234	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,539.64800	2,625.434	22.27	0.7766	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			286.12300	270.873	22.92	0.2027	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,809.32300	2,897.773	22.92	0.7973	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,092.92340	1,024.294	15.53	0.6581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			396.12340	431.194	15.53	0.3419	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			259.33320	252.526	24.19	0.1843	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,182.53320	3,279.426	24.19	0.8157	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			256.41760	250.440	24.70	0.1803	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,309.61760	3,407.340	24.70	0.8197	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			520.79910	486.333	19.40	0.3553	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,443.99910	1,513.233	19.40	0.6447	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,287.47760	1,207.951	15.10	0.7280	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			280.67760	304.851	15.10	0.2720	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			243.71560	230.918	28.61	0.1515	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,406.91560	4,497.818	28.61	0.8485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			262.36910	254.756	23.72	0.1883	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,065.56910	3,161.656	23.72	0.8117	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,950.48820	1,857.315	15.17	0.8737	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			103.68820	114.215	15.17	0.1263	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,348.57740	1,267.922	15.03	0.7472	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			251.77740	274.822	15.03	0.2528	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,316.33020	2,221.667	15.63	0.9089	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			72.43020	81.867	15.63	0.0911	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,040.01450	974.982	15.97	0.6202	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			496.11450	535.182	15.97	0.3798	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			305.87630	289.989	23.01	0.2083	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,881.97630	2,970.189	23.01	0.7917	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			280.59830	273.448	24.41	0.1905	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,276.69830	3,373.648	24.41	0.8095	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,125.48300	1,059.980	15.99	0.6306	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			508.78300	548.080	15.99	0.3694	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			328.18160	320.504	24.47	0.2068	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,341.48160	3,438.604	24.47	0.7932	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			321.51650	315.888	25.66	0.1975	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,654.81650	3,753.988	25.66	0.8025	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,397.63720	2,303.368	15.61	0.9050	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			80.93720	91.468	15.61	0.0950	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			549.34760	519.455	20.58	0.3308	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,914.14760	1,988.955	20.58	0.6692	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,673.36820	1,588.090	14.86	0.7925	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			218.16820	237.590	14.86	0.2075	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,484.17210	2,391.287	15.66	0.9011	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			90.47210	102.187	15.66	0.0989	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,213.79180	1,149.440	16.04	0.6408	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	26/08/2016	Foreign Exchange Option	13.50	Put			520.09180	560.340	16.04	0.3592	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			361.50960	360.189	26.16	0.2078	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,867.80960	3,971.089	26.16	0.7922	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			358.42890	358.375	26.99	0.2025	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,094.72890	4,199.275	26.99	0.7975	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,153.72200	1,094.195	16.55	0.6063	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			631.82200	676.795	16.55	0.3937	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			380.82830	379.938	26.23	0.2135	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,898.92830	4,002.538	26.23	0.7865	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			379.93110	379.381	26.44	0.2120	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,958.03110	4,061.980	26.44	0.7880	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,245.57430	1,181.823	16.05	0.6443	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			523.67430	564.423	16.05	0.3557	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,124.35260	1,066.571	16.74	0.5924	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			677.35260	724.071	16.74	0.4076	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			389.77710	382.608	24.47	0.2248	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,462.77710	3,560.108	24.47	0.7752	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,383.69480	1,312.960	15.72	0.6848	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			438.69480	472.460	15.72	0.3152	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,377.96100	1,307.343	15.73	0.6830	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			442.96100	476.843	15.73	0.3170	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,389.45590	1,318.594	15.70	0.6867	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			434.45590	468.094	15.70	0.3133	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,394.94140	1,324.444	15.71	0.6859	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			439.64140	473.644	15.71	0.3141	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,389.20900	1,318.828	15.73	0.6840	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			443.90900	478.028	15.73	0.3160	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			401.37730	396.863	25.81	0.2200	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,846.07730	3,946.063	25.81	0.7800	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,400.70110	1,330.082	15.70	0.6877	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			435.40110	469.282	15.70	0.3123	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			406.37640	407.973	28.19	0.2092	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,537.97640	4,643.973	28.19	0.7908	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,576.39480	2,486.864	15.69	0.8979	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			97.99480	112.864	15.69	0.1021	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,312.54580	1,245.786	16.07	0.6511	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			534.14580	571.786	16.07	0.3489	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			407.48210	409.533	27.67	0.2126	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,379.08210	4,485.533	27.67	0.7874	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,658.49230	2,569.660	15.66	0.8968	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			104.39230	119.660	15.66	0.1032	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,398.67520	1,331.391	16.13	0.6596	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			544.57520	581.392	16.13	0.3404	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			432.94180	418.329	28.18	0.2069	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,848.84180	4,938.329	28.18	0.7931	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			421.92960	407.673	28.18	0.2027	0.00	0	150

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	Put			4,917.82960	5,007.673	28.18	0.7973	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,508.85050	1,441.447	16.26	0.6700	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			555.75050	591.847	16.26	0.3300	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			410.27300	392.679	27.86	0.1915	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,357.17300	5,443.079	27.86	0.8085	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,764.18610	2,674.057	15.57	0.8973	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			111.08610	124.457	15.57	0.1027	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			265.49420	284.187	15.42	0.1964	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,121.85170	2,037.359	15.43	0.8062	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			260.85170	279.459	15.43	0.1938	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,114.16780	2,029.714	15.42	0.8049	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			263.16780	281.814	15.42	0.1951	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,106.49420	2,022.087	15.42	0.8036	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			384.40390	363.423	27.17	0.1793	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,618.40390	5,700.423	27.17	0.8207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			377.41660	356.734	27.17	0.1766	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,671.41660	5,753.734	27.17	0.8234	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,680.89780	1,608.410	15.94	0.7074	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			466.61530	496.934	15.92	0.2894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,686.74920	1,614.159	15.93	0.7090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			470.74920	501.159	15.93	0.2910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			474.89780	505.410	15.94	0.2926	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,573.49150	1,505.477	16.24	0.6768	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			557.49150	592.477	16.24	0.3232	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,833.46470	2,743.695	15.65	0.8962	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			117.46470	130.695	15.65	0.1038	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,692.61530	1,619.934	15.92	0.7106	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,140.78410	1,093.581	19.84	0.4701	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,722.78410	1,777.081	19.84	0.5299	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,137.99850	1,090.917	19.86	0.4691	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,729.99850	1,784.417	19.86	0.5309	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,143.57290	1,096.248	19.83	0.4711	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,715.57290	1,769.748	19.83	0.5289	0.00	0	0
Total \$ / R Option												6,101,495.88	30,695	2,069,178
Total \$ / R												709,365,762.28	82,956	2,931,057
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.45510		13.55580			0.0000	766,940.70	57	672
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.68280		13.78450			0.0000	95,779.60	7	182
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.90310		14.00680			0.0000	0.00	0	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.15080		14.25530			0.0000	0.00	0	0
Total \$ / R MAXI Future												862,720.30	64	973
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			778.03680	685.616	15.95	0.0212	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			170,375.33770	160,211.111	15.92	0.9783	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			795.33770	701.111	15.92	0.0217	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	11.84	Call			172,341.10500	162,180.465	15.99	0.9793	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			761.10500	670.465	15.99	0.0207	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			171,358.03680	161,195.616	15.95	0.9788	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			148,162.39070	139,085.161	14.90	0.8599	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			8,712.39070	9,805.161	14.90	0.1401	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			147,279.40750	138,250.759	14.90	0.8581	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			8,829.40750	9,970.759	14.90	0.1419	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			146,431.17880	137,418.671	14.91	0.8561	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			8,981.17880	10,138.671	14.91	0.1439	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			102,618.30930	96,062.511	15.85	0.6280	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			45,938.30930	49,752.510	15.85	0.3720	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			102,124.24610	95,591.649	15.88	0.6257	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			46,444.24610	50,281.649	15.88	0.3743	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			101,632.45190	95,123.437	15.90	0.6234	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			46,952.45190	50,813.437	15.90	0.3766	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			75,371.16210	71,619.164	19.47	0.4132	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			150,841.16210	157,539.164	19.47	0.5868	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			75,870.45220	72,084.636	19.42	0.4157	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			149,340.45220	156,004.636	19.42	0.5843	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			75,619.93570	71,851.328	19.44	0.4144	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			150,089.93570	156,771.328	19.44	0.5856	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												862,720.30	64	973
£ / R	On 11/12/2015	Foreign Exchange Future			20.75800		20.63150			0.0000		12,703,896.00	612	32,960
£ / R	On 14/03/2016	Foreign Exchange Future			21.10110		20.97240			0.0000		21,101,100.00	1,000	4,281
£ / R	On 13/06/2016	Foreign Exchange Future			21.43260		21.30450			0.0000	0.00	0	0	0
£ / R	On 08/09/2016	Foreign Exchange Future			22.29560		22.29560			0.0000	0.00	0	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			21.80840		21.67770			0.0000	0.00	0	0	0
Total £ / R Future												33,804,996.00	1,612	37,241
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call			2,770.87920	2,895.387	17.43	0.9858	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Put			9.37920	7.386	17.43	0.0142	0.00	0	830	
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Call			2,483.78120	2,607.738	16.45	0.9808	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put			12.28120	9.738	16.45	0.0192	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Call			2,158.46670	2,281.547	15.35	0.9727	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put			16.96670	13.547	15.35	0.0273	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call			2,148.63850	2,271.687	15.31	0.9724	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put			17.13850	13.687	15.31	0.0276	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call			2,138.81310	2,261.830	15.28	0.9721	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put			17.31310	13.830	15.28	0.0279	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Call			1,329.41480	1,429.156	14.63	0.8829	0.00	0	700	
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Put			97.91480	71.156	14.63	0.1171	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	20.00	Call			875.57800	948.548	14.71	0.7465	0.00	0	500	
£ / R	On 11/12/2015	Foreign Exchange Option	20.00	Put			244.07800	190.548	14.71	0.2535	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			796.86280	864.380	14.75	0.7124	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			285.36280	226.380	14.75	0.2876	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			728.58140	791.084	14.78	0.6796	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			327.08140	263.084	14.78	0.3204	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			669.78200	727.757	14.82	0.6489	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			368.28200	299.757	14.82	0.3511	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			461.48320	497.183	14.94	0.5145	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			579.98320	489.183	14.94	0.4855	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			453.58160	488.519	14.98	0.5080	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			592.08160	500.519	14.98	0.4920	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			438.13640	471.577	15.04	0.4953	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			616.63640	523.577	15.04	0.5047	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			310.49260	331.625	15.68	0.3799	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			878.99260	773.625	15.68	0.6201	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			271.31560	288.759	15.93	0.3405	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			989.81560	880.759	15.93	0.6595	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			236.87370	251.154	16.18	0.3042	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,105.37370	993.154	16.18	0.6958	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			176.82580	186.019	16.70	0.2370	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,365.32580	1,248.019	16.70	0.7630	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			47.39460	48.605	18.68	0.0727	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,615.89460	2,490.605	18.68	0.9273	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,956.72140	2,060.391	14.40	0.8573	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			174.32140	149.291	14.40	0.1427	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,948.55910	2,052.035	14.40	0.8560	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			176.15910	150.935	14.40	0.1440	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,940.41150	2,043.694	14.40	0.8548	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			178.01150	152.594	14.40	0.1452	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,484.23930	1,551.139	14.82	0.6672	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			669.73930	608.539	14.82	0.3328	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,478.96650	1,545.663	14.84	0.6657	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			674.46650	613.063	14.84	0.3343	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,473.71760	1,540.204	14.85	0.6641	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			679.21760	617.604	14.85	0.3359	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,989.18120	1,987.213	16.63	0.6546	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,522.79130	1,520.476	18.16	0.4630	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			750.82440	748.381	22.59	0.2805	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,305.22440	4,302.781	22.59	0.7195	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			893.58120	891.613	16.63	0.3454	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,555.55030	1,553.239	18.14	0.5391	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,509.95030	1,507.639	18.14	0.4609	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,551.96540	1,549.652	18.15	0.5381	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,516.36540	1,514.052	18.15	0.4619	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,548.39130	1,546.076	18.16	0.5370	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			988.64790	1,021.090	17.86	0.4132	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,300.94790	2,202.690	17.86	0.5868	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	23.00	Call			986.34650	1,018.686	17.87	0.4123	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,308.64650	2,210.286	17.87	0.5877	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			984.04480	1,016.298	17.89	0.4115	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,316.34480	2,217.898	17.89	0.5885	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												33,804,996.00	1,612	161,449
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11288		0.11315			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11502		0.11531			0.0000	0.00	0	173
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11713		0.11742			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,307
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,316.27200	2,289.363	21.42	0.9965	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.07200	1.063	21.42	0.0035	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,321.25280	1,294.287	15.42	0.9774	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			6.05280	5.987	15.42	0.0226	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			458.15770	437.854	15.21	0.6762	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			142.95770	149.554	15.21	0.3238	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			345.19870	334.334	18.12	0.3805	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			813.89870	832.334	18.12	0.6195	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,567.86180	1,540.577	15.42	0.9273	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			36.56180	38.577	15.42	0.0727	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			770.25940	747.596	15.65	0.6888	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			238.95940	245.597	15.65	0.3112	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			836.07300	853.232	18.16	0.5357	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			341.64500	336.588	20.57	0.2954	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,599.44500	1,623.989	20.57	0.7046	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,035.37970	1,014.396	16.00	0.7075	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			293.17970	301.795	16.00	0.2925	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			578.27300	565.832	18.16	0.4643	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			15.26840		15.29360			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.40070		15.42680			0.0000	26,181,190.00	1,700	85,010
€ / R	On	25/01/2016	Foreign Exchange Future			15.54160		15.56800			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.68900		15.71590			0.0000	392,225.00	25	38,293
€ / R	On	13/06/2016	Foreign Exchange Future			15.97220		16.00230			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.29680		16.32900			0.0000	5,703,880.00	350	350
€ / R	On	19/12/2016	Foreign Exchange Future			16.62760		16.65900			0.0000	0.00	0	0
Total € / R Future												32,277,295.00	2,075	123,903
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			967.82080	941.459	16.80	0.9820	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			4.22080	3.059	16.80	0.0180	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			957.96460	931.565	16.73	0.9814	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			4.36460	3.165	16.73	0.0186	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			948.11370	921.675	16.65	0.9808	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			4.51370	3.275	16.65	0.0192	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			424.47500	395.853	15.29	0.8014	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			50.87500	47.453	15.29	0.1986	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			224.29520	220.610	15.44	0.3387	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			468.26070	439.795	15.65	0.5584	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			331.46070	329.095	15.65	0.4416	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			205.93460	202.096	15.39	0.3188	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			636.32520	606.415	15.40	0.6773	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			209.52520	205.715	15.40	0.3227	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			119.10880	106.726	18.26	0.1812	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,192.30880	1,206.026	18.26	0.8188	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			611.09520	581.310	15.44	0.6613	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			21.18220	19.091	15.64	0.0469	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,425.86190	1,397.163	15.55	0.9376	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			29.06190	26.463	15.55	0.0624	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			269.83130	248.254	16.55	0.3685	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			623.03130	627.554	16.55	0.6315	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			642.73460	612.796	15.39	0.6812	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			19.38540	16.781	15.68	0.0419	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,180.36920	1,150.460	15.36	0.8929	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			53.56920	49.760	15.36	0.1071	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			629.95630	600.074	15.41	0.6733	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			213.15630	209.374	15.41	0.3267	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,547.98220	1,519.791	15.64	0.9531	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,476.89340	4,450.763	24.19	0.9998	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.09340	0.063	24.19	0.0002	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,381.47370	2,354.678	18.21	0.9898	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			4.67370	3.978	18.21	0.0102	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,596.18540	1,567.481	15.68	0.9581	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,090.80880	1,061.523	14.78	0.7908	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			152.80880	149.923	14.78	0.2092	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			929.55930	901.044	14.84	0.7313	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			211.55930	209.445	14.84	0.2687	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			882.86380	854.749	14.92	0.7104	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			234.86380	233.149	14.92	0.2896	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,106.45890	1,077.135	14.79	0.7957	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			148.45890	145.535	14.79	0.2043	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,098.62180	1,069.317	14.78	0.7932	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			150.62180	147.717	14.78	0.2068	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			565.25630	546.558	16.43	0.4592	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			799.35630	807.558	16.43	0.5408	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,691.47910	2,661.780	16.11	0.9659	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			25.57910	22.781	16.11	0.0341	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,547.25280	2,517.304	15.93	0.9584	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			31.35280	28.304	15.93	0.0416	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,047.10920	1,020.096	14.83	0.7071	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			291.20920	291.095	14.83	0.2929	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,938.29010	1,907.678	15.13	0.9076	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			72.39010	68.678	15.13	0.0924	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			456.50430	440.409	17.11	0.3856	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,040.60430	1,051.409	17.11	0.6144	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,775.98330	1,745.428	14.90	0.8869	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			90.08330	86.428	14.90	0.1131	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			0.00000	529.849	16.53	0.4480	688,803.44	1,300	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			0.00000	840.849	16.53	0.5520	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			500.09180	482.898	16.82	0.4158	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			934.19180	943.898	16.82	0.5842	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,811.75320	1,781.171	14.95	0.8918	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			85.85320	82.171	14.95	0.1082	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			991.80650	965.425	14.97	0.6840	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			325.90650	326.425	14.97	0.3160	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			813.75150	790.006	15.45	0.6010	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			467.85150	471.006	15.45	0.3990	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,793.84590	1,763.276	14.93	0.8894	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			87.94590	84.276	14.93	0.1106	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,304.98880	1,275.811	14.75	0.7892	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			189.08880	186.811	14.75	0.2108	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,085.26320	1,057.867	14.74	0.7224	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			269.36320	268.867	14.74	0.2776	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,802.79400	1,772.218	14.94	0.8906	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			86.89400	83.218	14.94	0.1094	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,207.31100	1,181.203	15.10	0.6690	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			455.01100	459.003	15.10	0.3310	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,201.86750	1,175.829	15.12	0.6670	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			459.56750	463.628	15.12	0.3330	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			450.47370	454.402	15.08	0.3289	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,963.33470	1,927.015	14.66	0.8515	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			161.03470	154.815	14.66	0.1485	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			877.09230	856.139	16.37	0.5289	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			834.79230	843.939	16.37	0.4711	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,212.77370	1,186.602	15.08	0.6711	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,756.55170	1,723.470	14.85	0.7495	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			377.55170	376.671	14.85	0.2505	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,749.98510	1,716.964	14.86	0.7479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			380.98510	380.164	14.86	0.2521	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,763.14220	1,730.001	14.84	0.7511	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			374.14220	373.201	14.84	0.2489	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,507.63290	1,516.370	18.06	0.5070	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	16.99	Call			1,162.93110	1,140.207	18.03	0.4953	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,493.93110	1,502.607	18.03	0.5047	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,159.77980	1,137.083	18.05	0.4942	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,500.77980	1,509.483	18.05	0.5058	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,156.63290	1,133.971	18.06	0.4930	0.00	0	0
Total € / R Option												688,803.44	1,300	342,220
Total € / R												32,966,098.44	3,375	466,123
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.74220		9.85710			0.0000	3,896,880.00	400	10,633
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.86180		9.97630			0.0000	0.00	0	5,014
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.98100		10.09620			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.11990		10.23520			0.0000	0.00	0	0
Total AU\$ / R Future												3,896,880.00	400	15,647
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			21.38310	27.193	10.55	0.1301	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			330.45160	239.331	10.28	0.6477	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,507.12910	2,392.226	19.66	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02910	0.026	19.66	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			578.48310	469.393	10.55	0.8699	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,607.12070	2,492.220	20.19	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			73.35160	97.131	10.28	0.3523	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			69.54530	42.546	11.97	0.1740	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			412.44530	500.346	11.97	0.8260	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.02070	0.020	20.19	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,557.12450	2,442.223	19.93	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02450	0.023	19.93	0.0001	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			587.51970	498.128	11.58	0.6996	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			121.21970	146.328	11.58	0.3004	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			601.79920	511.336	11.57	0.7096	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			115.49920	139.536	11.57	0.2904	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			594.63650	504.707	11.58	0.7046	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			118.33650	142.907	11.58	0.2954	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			435.97280	491.583	13.49	0.5138	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			447.81640	388.988	13.52	0.4827	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			441.61640	497.988	13.52	0.5173	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			443.49610	385.427	13.54	0.4793	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			447.29610	504.427	13.54	0.5207	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			452.17280	392.583	13.49	0.4862	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			552.20990	606.783	14.45	0.4946	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			583.28580	523.030	14.48	0.5026	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			558.08580	613.130	14.48	0.4974	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			591.56290	530.368	14.43	0.5081	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			546.36290	600.468	14.43	0.4919	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			587.40990	526.683	14.45	0.5054	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												3,896,880.00	400	16,250
CAD / R	On	11/12/2015	Foreign Exchange Future			10.35280		10.44390			0.0000	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Future			10.52430		10.61660			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			198.67090	157.777	13.49	0.4069	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.50	Put			254.77090	304.977	13.49	0.5931	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.51	Call			194.81010	154.562	13.53	0.4004	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.51	Put			260.91010	311.762	13.53	0.5996	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.49	Call			202.60000	161.055	13.46	0.4135	0.00	0	0
CAD / R	On	11/12/2015	Foreign Exchange Option	10.49	Put			248.70000	298.255	13.46	0.5865	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Put			516.89010	573.702	15.13	0.5892	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Call			330.25210	294.062	15.07	0.4177	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.79	Put			503.65210	559.762	15.07	0.5823	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Call			326.85330	291.017	15.10	0.4143	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.80	Put			510.25330	566.717	15.10	0.5857	0.00	0	0
CAD / R	On	14/03/2016	Foreign Exchange Option	10.81	Call			323.49010	288.002	15.13	0.4108	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			14.14850		14.14860			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.44120		14.44150			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			299.34570	289.028	16.02	0.4218	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			442.65950	432.228	16.02	0.5738	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			304.05950	293.728	16.02	0.4262	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			453.27570	442.874	16.01	0.5826	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			294.67570	284.374	16.01	0.4174	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			447.94570	437.528	16.02	0.5782	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			428.45670	420.217	17.39	0.3912	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			976.95670	969.017	17.39	0.6088	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			425.79090	417.576	17.42	0.3891	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			984.29090	976.376	17.42	0.6109	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			423.14430	414.957	17.44	0.3871	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			991.64430	983.757	17.44	0.6129	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			2.10980		2.12890			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			2.13020		2.14920			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			1,327.83490	1,152.449	15.39	0.7941	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			138.83490	154.449	15.39	0.2059	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,497.06910	1,316.742	15.60	0.8343	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			108.06910	118.742	15.60	0.1657	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,411.63380	1,233.148	15.47	0.8153	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			122.63380	135.148	15.47	0.1847	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,122.89380	1,222.883	16.05	0.5853	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			678.72590	592.786	16.14	0.3984	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,186.72590	1,290.786	16.14	0.6016	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			644.16070	562.215	16.22	0.3825	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,252.16070	1,360.215	16.22	0.6175	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			714.89380	624.883	16.05	0.4147	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			2.06740		2.07170			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.10740		2.11190			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			966.63000	922.567	18.26	0.6639	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			349.63000	348.567	18.26	0.3361	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,098.97310	1,053.561	18.21	0.7130	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			281.97310	279.562	18.21	0.2870	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,031.56570	986.784	18.23	0.6888	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			314.56570	312.784	18.23	0.3112	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			833.35780	808.856	18.40	0.4565	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,214.35780	1,234.856	18.40	0.5435	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			797.52480	773.894	18.49	0.4416	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,278.52480	1,299.894	18.49	0.5584	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			870.68430	845.297	18.30	0.4717	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,151.68430	1,171.297	18.30	0.5283	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			0.12900		0.13000			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12840		0.12870			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12820		0.12880			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.12750		0.13000			0.0000	185,512.50	1,455	485
Total KES / R Future												185,512.50	1,455	2,445

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												185,512.50	1,455	2,445
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06630		0.06660			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06300		0.06320			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06000		0.06030			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			9.01400		8.98730			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.06500		9.03700			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.15830		9.13120			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.25160		9.22570			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			97.18220	107.415	15.20	0.6817	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			49.88220	33.415	15.20	0.3183	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			90.85730	100.251	15.06	0.6602	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			53.55730	36.251	15.06	0.3398	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			84.74370	93.294	14.92	0.6379	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			57.44370	39.294	14.92	0.3621	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			124.45990	137.938	15.74	0.7581	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			37.15990	23.938	15.74	0.2419	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			134.84790	142.352	10.71	0.4828	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			187.84790	167.352	10.71	0.5172	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			131.11750	138.348	10.75	0.4727	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			194.11750	173.348	10.75	0.5273	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			127.48180	134.442	10.79	0.4627	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			200.48180	179.442	10.79	0.5373	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			296.19270	304.162	12.52	0.5260	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			304.99270	285.862	12.52	0.4740	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			291.69880	299.418	12.53	0.5206	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			310.49880	291.118	12.53	0.4794	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			287.72700	295.288	12.56	0.5153	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			316.52700	296.988	12.56	0.4847	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			514.16890	526.361	13.26	0.6174	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			298.46890	284.761	13.26	0.3826	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			524.52110	537.102	13.23	0.6254	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			288.82110	275.502	13.23	0.3746	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			519.32350	531.709	13.24	0.6214	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			293.62350	280.109	13.24	0.3786	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			1.14460		1.13800			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			1.14660		1.14010			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14880		1.14250			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			23,939.81000		24,035.71000			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			9.70940		9.67160			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.85380		9.81230			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			961.10270	1,086.876	59.60	0.6076	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			649.50270	737.476	59.60	0.3924	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,012.29280	1,138.227	62.36	0.6104	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			680.69280	768.827	62.36	0.3896	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			986.71060	1,112.566	60.98	0.6090	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			665.11060	753.166	60.98	0.3910	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			812.22800	688.073	24.43	0.5008	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			661.21090	578.651	25.26	0.4989	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			838.91090	714.851	25.26	0.5011	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			677.91440	595.455	26.09	0.4987	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			865.61440	741.655	26.09	0.5013	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			644.52800	561.873	24.43	0.4992	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			4.52230		4.52130			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.47860		4.47510			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			109.77160	103.490	12.06	0.5687	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			78.47160	71.190	12.06	0.4313	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			103.99880	97.608	11.99	0.5507	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			82.69880	75.308	11.99	0.4493	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			99.05320	92.635	12.02	0.5322	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			87.75320	80.335	12.02	0.4678	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			171.42380	165.450	14.83	0.5085	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			186.32380	176.850	14.83	0.4915	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			166.62840	160.580	14.81	0.4992	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			191.52840	181.980	14.81	0.5008	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			162.37650	156.326	14.83	0.4900	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			197.27650	187.726	14.83	0.5100	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			1.12210		1.13830			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.09300		1.10940			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									774291670.20	57,867	1,121,368
Total Options									6790299.32	31,995	2,548,209
Grand Total:									781,081,969.52	89,862	3,669,577