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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/08/2015 Foreign Exchange Future			12.63790		12.76210			0.0000	0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.64020		12.76440			0.0000	0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.66820		12.79130			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.67050		12.79350			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.67280		12.79580			0.0000	0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.68210		12.80470			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.70480		12.82720			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.71370		12.83620			0.0000	710,276,277.90	55,867	533,070
\$ / R On 28/09/2015 Foreign Exchange Future			12.74490		12.86760			0.0000	0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.74940		12.87210			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.81260		12.93580			0.0000	0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.87740		13.00050			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.90770		13.03070			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.91470		13.03760			0.0000	163,332,210.90	12,647	170,792
\$ / R On 21/12/2015 Foreign Exchange Future			12.93790		13.06090			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.99150		13.11420			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.02410		13.14670			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.06140		13.18430			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.09190		13.21510			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.12700		13.25060			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			13.13400		13.25770			0.0000	13,134,000.00	1,000	11,256

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 Future			13.16910		13.29320			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.23460		13.35950			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.30960		13.43380			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.33410		13.45780			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.34140		13.46500			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.35120		13.47470			0.0000	66,756,000.00	5,000	6,771
\$ / R	On	28/06/2016	Foreign Exchange Future			13.38800		13.51070			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.45900		13.58040			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.52490		13.64490			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.57540		13.69460			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.59440		13.71330			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.65330		13.77130			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.72290		13.83980			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.75650		13.87290			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.76710		13.88330			0.0000	0.00	0	0
Total \$ / R Future												953,498,488.80	74,514	731,535
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			522.74330	406.808	14.50	0.8847	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			10.64330	18.908	14.50	0.1153	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			293.28800	199.202	13.77	0.6483	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			48.88800	79.001	13.77	0.3517	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			635.24550	520.964	12.69	0.8896	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			13.94550	22.764	12.69	0.1104	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			360.11250	269.333	13.12	0.6578	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			68.81250	101.134	13.12	0.3422	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			87.49290	60.210	15.38	0.2089	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			403.99290	499.710	15.38	0.7911	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,995.89180	1,872.920	18.52	0.9993	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.09180	0.120	18.52	0.0007	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,646.18960	1,523.311	17.16	0.9972	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.38960	0.511	17.16	0.0028	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			288.91130	211.883	13.43	0.5527	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			113.11130	159.083	13.43	0.4473	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			127.99360	89.866	14.75	0.2884	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			302.19360	387.066	14.75	0.7116	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.63720	0.755	33.64	0.0023	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,704.83720	3,827.955	33.64	0.9977	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			540.24690	435.545	12.74	0.8002	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			35.54690	53.445	12.74	0.1998	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			697.35830	587.938	12.85	0.8506	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			30.15830	43.138	12.85	0.1494	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			617.34840	515.357	13.04	0.7878	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			51.14840	71.657	13.04	0.2122	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			411.59920	329.122	13.47	0.6170	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			56.98660	79.303	13.08	0.2287	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			516.14120	422.533	13.24	0.7125	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			79.94120	108.833	13.24	0.2875	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			737.34200	626.459	12.82	0.8570	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			31.14200	42.759	12.82	0.1430	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			458.66270	370.835	13.36	0.6623	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			39.25290	55.864	12.93	0.1758	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			650.26490	545.990	12.97	0.8090	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			44.06490	62.290	12.97	0.1910	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			800.70740	685.788	12.71	0.8860	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			24.50740	32.088	12.71	0.1140	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			593.18660	493.003	13.08	0.7713	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			26.26580	34.905	12.74	0.1219	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			764.33150	651.603	12.77	0.8699	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			28.13150	37.903	12.77	0.1301	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,045.56480	926.228	13.12	0.9497	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			9.36480	12.528	13.12	0.0503	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			675.45290	569.564	12.93	0.8242	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			19.82710	25.886	12.78	0.0951	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			819.05120	703.410	12.71	0.8930	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			22.85120	29.710	12.71	0.1070	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,240.33750	1,119.415	13.46	0.9752	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			4.13750	5.715	13.46	0.0248	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			782.46580	668.605	12.74	0.8781	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			4.50310	6.198	13.43	0.0267	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,093.88270	974.052	13.20	0.9576	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			7.68270	10.352	13.20	0.0424	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,339.12130	1,217.478	13.63	0.9830	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			2.92130	3.778	13.63	0.0170	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			856.02710	739.586	12.78	0.9049	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			2.99960	3.941	13.61	0.0177	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,299.44830	1,178.166	13.56	0.9802	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			3.24830	4.466	13.56	0.0198	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,597.69260	1,475.353	14.60	0.9924	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			1.49260	1.653	14.60	0.0076	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,220.70310	1,099.898	13.43	0.9733	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			1.69440	1.911	14.39	0.0088	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,349.04510	1,227.323	13.65	0.9837	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			2.84510	3.623	13.65	0.0163	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,837.02380	1,714.533	15.62	0.9962	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.82380	0.833	15.62	0.0038	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,329.19960	1,207.641	13.61	0.9823	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,667.45210	1,545.051	14.90	0.9938	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			1.25210	1.351	14.90	0.0062	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,637.54970	1,515.173	14.77	0.9932	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			1.34970	1.473	14.77	0.0068	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,547.89440	1,425.611	14.39	0.9912	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.29170	0.248	17.47	0.0011	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,236.51980	2,113.977	17.31	0.9987	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.31980	0.277	17.31	0.0013	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,856.98470	1,734.488	15.70	0.9964	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.78470	0.788	15.70	0.0036	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,758.03160	1,877.394	20.61	0.9683	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00020	0.000	21.24	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,663.80020	5,786.300	21.24	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			34.55580	27.286	18.65	0.0751	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,198.35580	1,313.586	18.65	0.9249	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,276.49170	2,153.948	17.47	0.9989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,485.53820	1,603.196	19.66	0.9524	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			17.26980	13.442	20.17	0.0382	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,631.06980	1,749.742	20.17	0.9618	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			121.60570	93.618	15.68	0.2348	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			535.40570	629.918	15.68	0.7652	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			14.23160	11.094	20.61	0.0317	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			559.05460	654.982	15.79	0.7759	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			92.99570	71.773	16.24	0.1858	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			656.79570	758.073	16.24	0.8142	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			167.52540	129.681	15.03	0.3095	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			401.32540	485.981	15.03	0.6905	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			21.73820	16.896	19.66	0.0476	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			422.65860	509.124	15.14	0.7042	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			145.35630	112.189	15.32	0.2741	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			459.15630	548.489	15.32	0.7259	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			225.54580	176.193	14.42	0.3967	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			289.34580	362.493	14.42	0.6033	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			115.25460	88.682	15.79	0.2241	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			353.30670	433.480	14.78	0.6566	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			170.51230	132.050	15.00	0.3142	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			394.31230	478.351	15.00	0.6858	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			294.55300	229.920	13.89	0.4864	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			208.35300	266.220	13.89	0.5136	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			158.85860	122.824	15.14	0.2958	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			233.16610	296.836	14.07	0.5447	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			0.00000	189.251	14.28	0.4195	1,892,510.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			0.00000	335.551	14.28	0.5805	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			367.66660	290.728	13.58	0.5710	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			151.46660	197.028	13.58	0.4290	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			189.50670	147.180	14.78	0.3434	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			172.03740	221.626	13.66	0.4619	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			321.36520	250.884	13.71	0.5185	0.00	0	4,810
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			185.16520	237.184	13.71	0.4815	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			438.11590	352.552	13.41	0.6430	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			111.91590	148.852	13.41	0.3570	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			269.36610	210.536	14.07	0.4553	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			125.39920	165.422	13.47	0.3830	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			379.89510	301.359	13.55	0.5842	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			143.69510	187.659	13.55	0.4158	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			486.92110	396.152	13.30	0.6877	3,961,523.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			90.72110	122.452	13.30	0.3123	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			338.23740	265.326	13.66	0.5381	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			102.46270	137.135	13.36	0.3377	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			444.90250	358.580	13.40	0.6495	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			108.70250	144.880	13.40	0.3505	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			57.08800	47.464	18.35	0.1082	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,189.48800	1,302.564	18.35	0.8918	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			5.60510	4.604	28.65	0.0096	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,938.00510	4,059.704	28.65	0.9904	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,720.25100	1,597.809	14.72	0.9890	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.23890	1.312	16.16	0.0049	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			2.65100	2.909	14.72	0.0110	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,472.25300	1,350.152	13.69	0.9800	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			4.65300	5.252	13.69	0.0200	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			161.43060	130.417	15.74	0.2722	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			563.83060	655.517	15.74	0.7278	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,068.83890	1,946.212	16.16	0.9951	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			334.11330	272.952	14.28	0.4846	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			262.01330	323.552	14.28	0.5154	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,794.10420	1,671.248	14.54	0.9757	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			8.30420	8.648	14.54	0.0243	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			186.40650	155.281	16.54	0.2568	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			810.60650	902.681	16.54	0.7432	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			23.37730	17.558	28.50	0.0268	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,067.57730	4,184.958	28.50	0.9732	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,139.71650	2,016.777	15.59	0.9880	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			3.91650	4.177	15.59	0.0120	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			29.72600	24.269	27.85	0.0323	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,479.22600	4,596.869	27.85	0.9677	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,207.95050	2,085.884	15.45	0.9801	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			7.45050	8.484	15.45	0.0199	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,864.99680	1,743.711	14.60	0.9628	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			14.49680	16.311	14.60	0.0372	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			197.01450	172.235	17.25	0.2430	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,046.51450	1,144.835	17.25	0.7570	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			843.56210	751.593	13.52	0.7250	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			152.86210	183.893	13.52	0.2750	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			91.48810	108.551	13.45	0.1829	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,338.87120	1,226.395	13.54	0.8844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			51.27120	61.695	13.54	0.1156	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,294.53260	1,183.045	13.52	0.8742	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	11.80	Put		56.93260	68.345	13.52	0.1258	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,207.37110	1,098.049	13.49	0.8521	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		69.77110	83.349	13.49	0.1479	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,665.33450	1,546.551	14.02	0.9354	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		27.73450	31.851	14.02	0.0646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,477.16140	1,359.500	13.59	0.9115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		39.56140	44.800	13.59	0.0885	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,467.85850	1,350.494	13.58	0.9099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		40.25850	45.794	13.58	0.0901	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,099.60710	1,979.111	14.98	0.9693	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		12.00710	14.411	14.98	0.0307	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,050.81140	1,930.465	14.87	0.9665	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		13.21140	15.765	14.87	0.0335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		1,856.84020	1,737.185	14.44	0.9533	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		19.24020	22.486	14.44	0.0467	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		3,888.20270	3,765.401	19.69	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.60270	0.701	19.69	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,838.25200	3,715.460	19.55	0.9983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.65200	0.760	19.55	0.0017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,788.30510	3,665.523	19.40	0.9982	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.70510	0.823	19.40	0.0018	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		66.45220	64.920	23.03	0.0836	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,828.85220	2,950.220	23.03	0.9164	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		62.11780	61.398	26.30	0.0716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,524.51780	3,646.698	26.30	0.9284	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		2.14510	1.652	27.47	0.0027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,734.54510	7,856.952	27.47	0.9973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		111.22820	100.720	19.84	0.1356	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,913.62820	2,026.020	19.84	0.8644	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		102.09910	92.695	20.19	0.1249	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		2,034.49910	2,147.995	20.19	0.8751	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		100.13810	90.970	20.27	0.1226	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		2,062.53810	2,176.270	20.27	0.8774	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		309.20020	273.882	16.18	0.3428	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		771.60020	859.182	16.18	0.6572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		270.02080	239.850	16.62	0.3053	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		892.42080	985.150	16.62	0.6947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		154.86170	139.028	18.57	0.1850	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,487.26170	1,594.328	18.57	0.8150	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		373.60940	330.689	15.60	0.4017	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		616.00940	695.989	15.60	0.5983	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		336.85390	298.234	15.92	0.3685	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		699.25390	783.534	15.92	0.6315	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		325.48110	288.212	16.02	0.3580	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		727.88110	813.512	16.02	0.6420	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		456.31140	404.117	15.00	0.4721	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		468.71140	539.417	15.00	0.5279	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		436.86220	386.794	15.13	0.4561	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		499.26220	572.094	15.13	0.5439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		400.45920	354.464	15.39	0.4252	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		562.85920	639.764	15.39	0.5748	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		542.66280	478.528	14.53	0.5367	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		365.06280	423.828	14.53	0.4633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		523.39150	461.058	14.60	0.5227	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		385.79150	446.358	14.60	0.4773	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		477.77900	422.249	14.86	0.4886	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		440.17900	507.549	14.86	0.5114	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		700.79550	623.149	13.98	0.6416	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		233.19550	278.449	13.98	0.3584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		694.79080	617.615	14.00	0.6379	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		237.19080	282.915	14.00	0.3621	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		682.90390	606.671	14.04	0.6306	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		245.30390	291.971	14.04	0.3694	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		975.73150	873.922	13.41	0.7776	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		118.13150	139.222	13.41	0.2224	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		959.97390	858.784	13.40	0.7716	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		122.37390	144.084	13.40	0.2284	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		706.84010	628.721	13.96	0.6452	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		229.24010	274.021	13.96	0.3548	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,039.86640	935.690	13.43	0.8007	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		102.26640	120.990	13.43	0.1993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		999.57570	896.859	13.42	0.7865	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		111.97570	132.159	13.42	0.2135	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		991.59980	889.183	13.41	0.7835	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		113.99980	134.483	13.41	0.2165	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,164.60040	1,056.461	13.48	0.8401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		77.00040	91.761	13.48	0.1599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,122.40760	1,015.521	13.46	0.8276	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		84.80760	100.820	13.46	0.1724	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,089.08810	983.251	13.45	0.8171	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		1,930.88110	1,810.197	14.40	0.9550	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		19.98110	22.297	14.40	0.0450	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		201.02430	181.640	17.87	0.2283	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,290.12430	1,393.740	17.87	0.7717	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		34.36640	30.835	27.52	0.0368	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,843.46640	4,962.935	27.52	0.9632	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,271.57800	2,149.499	15.02	0.9755	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		10.67800	11.599	15.02	0.0245	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		1,940.53370	1,819.794	14.41	0.9558	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		19.63370	21.894	14.41	0.0442	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		600.26050	542.233	14.66	0.5388	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		416.06050	480.733	14.66	0.4612	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	27/01/2016	Foreign Exchange Option	14.48	Call			222.87610	207.783	18.48	0.2261	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,556.17610	1,663.684	18.48	0.7739	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,423.21590	1,315.144	13.53	0.8613	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			76.51590	91.044	13.53	0.1387	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			618.38620	562.904	14.71	0.5366	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			441.68620	508.804	14.71	0.4634	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			557.05010	508.672	15.05	0.4963	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			520.35010	594.572	15.05	0.5037	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,648.98120	1,534.769	13.78	0.8898	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			64.68120	73.369	13.78	0.1102	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			155.98900	147.854	20.54	0.1541	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,371.68900	2,486.454	20.54	0.8459	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,504.07810	1,392.860	13.44	0.8582	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			88.97810	100.960	13.44	0.1418	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			230.03920	215.285	19.13	0.2137	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,854.93920	1,963.385	19.13	0.7863	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			982.17510	899.859	13.74	0.6866	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			261.57510	302.858	13.74	0.3134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			75.09530	84.392	13.78	0.1156	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.41520	23.480	26.41	0.0244	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,998.71520	7,119.480	26.41	0.9756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,244.66900	2,125.512	14.68	0.9395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			36.96900	41.512	14.68	0.0605	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,052.67130	3,172.700	22.56	0.8583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			156.44230	153.616	23.98	0.1331	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,398.74230	3,519.616	23.98	0.8669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,778.24560	1,663.280	13.86	0.8907	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			70.54560	79.279	13.86	0.1093	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,732.79530	1,618.392	13.78	0.8844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,629.84500	1,732.711	18.46	0.7420	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			254.88230	237.914	19.14	0.2236	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,897.18230	2,003.914	19.14	0.7764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			174.59390	164.906	21.03	0.1557	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,666.89390	2,780.906	21.03	0.8443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			160.37130	156.700	22.56	0.1417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			817.61000	900.002	16.01	0.5729	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			419.35000	388.048	16.93	0.3523	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,101.65000	1,194.048	16.93	0.6477	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			343.22920	318.901	17.81	0.2945	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,395.52920	1,494.901	17.81	0.7055	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			297.54500	276.711	18.46	0.2580	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			136.60790	159.139	13.45	0.1956	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,295.03340	1,195.307	13.47	0.7931	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			147.33340	171.307	13.47	0.2069	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			976.42400	894.534	13.73	0.6823	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			268.72400	310.534	13.73	0.3177	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	13.55	Call			525.31000	484.002	16.01	0.4271	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			124.49820	145.360	13.43	0.1826	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,350.17930	1,248.446	13.44	0.8088	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			132.47930	154.446	13.44	0.1912	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,342.23210	1,240.780	13.45	0.8066	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			134.53210	156.780	13.45	0.1934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,334.30790	1,233.139	13.45	0.8044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			99.59940	111.918	13.40	0.1487	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,457.36590	1,350.321	13.39	0.8362	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			109.66590	126.321	13.39	0.1638	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,422.73060	1,318.546	13.41	0.8280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			115.03060	134.546	13.41	0.1720	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,382.19820	1,279.359	13.43	0.8174	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,553.74290	1,441.925	13.45	0.8560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			96.04290	107.925	13.45	0.1440	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,527.29940	1,415.918	13.40	0.8513	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,593.79700	1,481.348	13.41	0.8553	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			100.59700	112.248	13.41	0.1447	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			240.30120	224.830	19.80	0.2034	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,197.10120	2,305.730	19.80	0.7966	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			244.83040	229.394	20.48	0.1929	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,545.33040	2,654.794	20.48	0.8071	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,669.44180	1,557.295	13.47	0.8528	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			109.94180	122.695	13.47	0.1472	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,755.36970	1,641.223	13.48	0.8520	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			121.56970	131.623	13.48	0.1480	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			251.99850	249.088	21.63	0.1894	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,948.19850	3,069.488	21.63	0.8106	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			194.29840	219.476	13.44	0.2181	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			333.71720	315.163	19.90	0.2389	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,325.91720	2,431.063	19.90	0.7611	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,452.09840	1,353.576	13.44	0.7819	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			835.98030	778.931	15.29	0.5391	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			660.98030	727.531	15.29	0.4609	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			832.02510	775.281	15.32	0.5370	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			667.02510	733.881	15.32	0.4630	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			828.09330	771.658	15.34	0.5349	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			673.09330	740.258	15.34	0.4651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			837.93910	781.484	15.34	0.5371	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			673.23910	740.284	15.34	0.4629	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			418.36330	393.947	18.83	0.2919	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,873.66330	1,972.746	18.83	0.7081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,500.61370	1,400.994	13.40	0.7910	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			185.91370	209.794	13.40	0.2090	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			845.84540	788.773	15.29	0.5412	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			661.14540	727.573	15.29	0.4588	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	13.30	Call			841.88060	785.117	15.31	0.5392	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			667.18060	733.917	15.31	0.4608	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,840.94880	1,729.301	13.53	0.8511	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			130.24880	141.301	13.53	0.1489	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			285.87130	281.043	23.02	0.1912	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,395.17130	3,513.043	23.02	0.8088	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			316.79110	318.309	24.62	0.1946	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,866.39110	3,989.309	24.62	0.8054	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,918.77500	1,807.135	13.54	0.8515	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			138.37500	148.135	13.54	0.1485	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,993.95710	1,883.342	13.63	0.8500	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			149.05710	158.442	13.63	0.1500	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			347.42280	334.654	25.69	0.1902	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,402.52280	4,509.754	25.69	0.8098	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			819.62960	818.524	16.43	0.4994	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,024.02960	1,022.924	16.43	0.5006	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			816.44180	815.335	16.45	0.4978	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,030.84180	1,029.735	16.45	0.5022	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			813.27630	812.169	16.47	0.4961	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,037.67630	1,036.569	16.47	0.5039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,079.61790	1,021.182	15.33	0.5820	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			685.01790	745.782	15.33	0.4180	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,075.52080	1,017.366	15.36	0.5802	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			690.92080	751.966	15.36	0.4198	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,083.73660	1,025.018	15.31	0.5838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			679.13660	739.618	15.31	0.4162	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,072.25970	1,964.136	13.73	0.8484	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			158.95970	169.736	13.73	0.1516	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			328.51760	319.562	25.66	0.1775	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,865.21760	4,975.162	25.66	0.8225	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			310.08670	293.332	25.38	0.1625	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,308.78670	5,410.032	25.38	0.8375	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,137.80510	2,031.303	13.78	0.8478	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			166.50510	178.003	13.78	0.1522	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,212.66970	2,108.239	13.79	0.8481	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			172.86970	185.338	13.79	0.1519	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			285.73230	268.117	25.16	0.1475	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,845.93230	5,945.217	25.16	0.8525	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,621.86620	1,539.542	14.11	0.7239	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			388.96620	423.042	14.11	0.2761	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,615.85790	1,533.778	14.12	0.7221	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			392.95790	427.278	14.12	0.2779	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,609.87210	1,528.042	14.14	0.7203	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			396.97210	431.542	14.14	0.2797	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			256.26760	249.874	24.94	0.1376	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,182.96760	6,292.774	24.94	0.8624	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,293.68100	1,233.056	15.37	0.6123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			700.38100	755.956	15.37	0.3877	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,289.42390	1,229.074	15.39	0.6106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			706.12390	761.974	15.39	0.3894	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,285.18710	1,225.106	15.41	0.6090	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			711.88710	768.006	15.41	0.3910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,260.03180	2,154.073	13.72	0.8496	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			176.73180	186.973	13.72	0.1504	0.00	0	250
Total \$ / R Option												5,854,033.00	20,000	1,650,860
Total \$ / R												959,352,521.80	94,514	2,382,395
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.71370		12.83620			0.0000	3,241,993.50	255	1,103
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.91470		13.03760			0.0000	942,773.10	73	209
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.13400		13.25770			0.0000	249,546.00	19	111
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.35120		13.47470			0.0000	0.00	0	7
Total \$ / R MAXI Future												4,434,312.60	347	1,430
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			115,222.49060	103,189.426	13.31	0.9656	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			602.49060	819.426	13.31	0.0344	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			114,247.66110	102,222.308	13.29	0.9644	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			627.66110	852.308	13.29	0.0356	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			113,273.77440	101,256.346	13.27	0.9631	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			653.77440	886.346	13.27	0.0369	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			6,309.12730	7,555.391	13.51	0.1366	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			124,198.33940	113,176.496	13.51	0.8612	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			6,438.33940	7,706.496	13.51	0.1388	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			125,941.84500	114,876.636	13.51	0.8656	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			6,181.84500	7,406.636	13.51	0.1344	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			125,069.12730	114,025.391	13.51	0.8634	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			108,643.72900	99,557.937	13.58	0.7252	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			21,873.72900	25,157.937	13.58	0.2748	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			107,936.02640	98,884.112	13.58	0.7226	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			22,166.02640	25,484.112	13.58	0.2774	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			107,230.98120	98,213.079	13.58	0.7200	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			22,460.98120	25,813.079	13.58	0.2800	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			78,879.08130	73,533.576	15.63	0.5110	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			75,409.08130	82,413.576	15.63	0.4890	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			78,516.30570	73,190.044	15.65	0.5090	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			76,046.30570	83,070.044	15.65	0.4910	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			78,147.16800	72,848.549	15.67	0.5070	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			76,677.16800	83,728.549	15.67	0.4930	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												4,434,312.60	347	1,430

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Future			19.84200		20.02000			0.0000	24,842,184.00	1,252	26,779
£ / R	On	11/12/2015	Foreign Exchange Future			20.14450		20.32340			0.0000	10,072,250.00	500	5,483
£ / R	On	14/03/2016	Foreign Exchange Future			20.47790		20.65880			0.0000	5,119,475.00	250	530
£ / R	On	13/06/2016	Foreign Exchange Future			20.81000		20.98990			0.0000	0.00	0	0
Total £ / R Future												40,033,909.00	2,002	32,792
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,040.00000	8,862.000	26.47	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	26.47	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,031.06610	1,853.039	14.68	0.9723	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			11.06610	11.039	14.68	0.0277	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,872.60310	1,694.812	13.92	0.9669	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			12.60310	12.812	13.92	0.0331	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,107.46680	939.892	10.71	0.8954	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			27.46680	37.892	10.71	0.1046	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,097.80000	931.147	10.72	0.8926	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			27.80000	39.147	10.72	0.1074	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,088.13800	922.434	10.73	0.8898	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			28.13800	40.434	10.73	0.1102	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			172.63550	122.392	12.73	0.2396	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			652.63550	780.392	12.73	0.7604	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,537.10730	1,360.216	12.29	0.9499	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			17.10730	18.216	12.29	0.0501	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,153.69520	1,019.783	12.02	0.7107	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			230.29520	275.283	12.02	0.2893	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			458.22420	393.633	13.40	0.3678	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			904.82420	1,019.133	13.40	0.6322	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,890.73570	1,723.823	11.87	0.8897	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			67.33570	79.323	11.87	0.1103	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,881.77950	1,715.075	11.87	0.8882	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			68.37950	80.575	11.87	0.1118	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,205.88410	2,029.651	11.87	0.9311	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			42.48410	45.151	11.87	0.0689	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,899.70490	1,732.586	11.87	0.8911	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			66.30490	78.086	11.87	0.1089	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			616.46720	532.759	12.75	0.4679	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			623.06720	718.259	12.75	0.5321	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,488.58310	2,311.084	12.68	0.9456	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			35.18310	36.584	12.68	0.0544	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,698.06060	1,551.158	12.08	0.7638	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			249.26060	283.258	12.08	0.2362	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,713.28390	1,565.819	12.08	0.7672	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			244.48390	277.919	12.08	0.2328	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,705.66620	1,558.482	12.08	0.7655	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			246.86620	280.582	12.08	0.2345	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,260.43610	1,159.288	13.03	0.5715	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			780.53610	859.288	13.03	0.4285	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,269.99880	1,168.225	13.01	0.5747	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			770.09880	848.225	13.01	0.4253	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,265.21250	1,163.744	13.02	0.5731	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			775.31250	853.744	13.02	0.4269	0.00	0	0
Total £ / R Option												0.00	0	100,580
Total £ / R												40,033,909.00	2,002	133,372
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10270		0.10327			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10448		0.10505			0.0000	0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10651		0.10708			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			37.77450	31.835	15.98	0.1159	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			711.07450	761.635	15.98	0.8841	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,328.49090	1,272.059	16.17	0.9907	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			1.79090	1.858	16.17	0.0093	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			391.67470	346.933	12.72	0.7321	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			64.97470	76.733	12.72	0.2679	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,513.22590	1,456.566	12.97	0.9741	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			8.32590	8.266	12.97	0.0259	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			634.51660	591.067	12.92	0.7262	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			129.61660	142.767	12.92	0.2738	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			192.45240	179.260	15.32	0.3049	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			687.55240	730.959	15.32	0.6951	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			873.42950	827.418	13.10	0.7459	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			165.02950	176.818	13.10	0.2541	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			375.59890	356.456	15.05	0.4158	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			667.19890	705.856	15.05	0.5842	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			175.87280	167.927	17.54	0.2138	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,467.47280	1,517.327	17.54	0.7862	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			14.06720		14.02630			0.0000	14,010,931.20	996	34,554
€ / R	On	21/09/2015	Foreign Exchange Future			14.08590		14.04490			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.18100		14.13950			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.31040		14.26790			0.0000	7,155,200.00	500	37,296
€ / R	On	25/01/2016	Foreign Exchange Future			14.43960		14.39590			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.58290		14.54000			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.86070		14.81610			0.0000	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.14900		15.09630			0.0000	0.00	0	0
Total € / R Future												21,166,131.20	1,496	75,050

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,039.65660	1,078.192	13.11	0.9588	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			13.35660	10.992	13.11	0.0412	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,010.97240	1,049.362	13.05	0.9549	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			85.94290	97.243	14.39	0.2386	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			659.64290	630.043	14.39	0.7614	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			48.56230	56.036	15.26	0.1476	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			9.72160	7.797	13.30	0.0301	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,116.66490	1,155.558	13.26	0.9679	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			10.36490	8.358	13.26	0.0321	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			25.79720	30.621	16.38	0.0846	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,249.49720	1,213.421	16.38	0.9154	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			25.34680	30.111	16.41	0.0832	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			14.67240	12.162	13.05	0.0451	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			132.06490	146.587	13.81	0.3339	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			485.76490	459.387	13.81	0.6661	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			5.05230	3.817	13.67	0.0156	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,136.02160	1,174.997	13.30	0.9699	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,259.04680	1,222.911	16.41	0.9168	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			922.26230	888.836	15.26	0.8524	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			26.25710	31.141	16.35	0.0859	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,239.95710	1,203.941	16.35	0.9141	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,767.66390	1,808.277	15.16	0.9955	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			1.36390	1.077	15.16	0.0045	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,331.35230	1,371.017	13.67	0.9844	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			168.07300	185.137	13.78	0.3754	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			463.17300	439.237	13.78	0.6246	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			165.20180	182.120	13.81	0.3706	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			470.30180	446.220	13.81	0.6294	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			68.71040	79.009	15.12	0.1848	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			873.81040	843.109	15.12	0.8152	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			170.98900	188.201	13.76	0.3802	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			456.08900	432.301	13.76	0.6198	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			284.95680	304.826	13.80	0.4435	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			495.45680	473.826	13.80	0.5565	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			143.49870	156.792	15.14	0.2577	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			923.99870	895.792	15.14	0.7423	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			291.87190	311.973	13.76	0.4514	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			482.37190	460.973	13.76	0.5486	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			288.39390	308.378	13.78	0.4474	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			488.89390	467.378	13.78	0.5526	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			283.60120	269.332	13.10	0.3418	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			971.46270	947.882	15.13	0.6807	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,320.06260	3,362.398	17.16	0.9958	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.16260	1.998	17.16	0.0042	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,286.78980	1,321.738	12.88	0.8896	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			68.88980	61.338	12.88	0.1104	0.00	0	6,682

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		651.50120	679.732	13.10	0.6582	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		979.39570	955.718	15.15	0.6830	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		74.76470	83.034	18.54	0.1120	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,306.86470	2,272.634	18.54	0.8880	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		241.44970	260.515	15.11	0.3216	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		963.54970	940.115	15.11	0.6784	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		239.36270	258.282	15.13	0.3193	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		237.29570	256.118	15.15	0.3170	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		368.67860	393.926	14.78	0.3953	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		892.77860	874.326	14.78	0.6047	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		460.04030	487.183	14.16	0.4697	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		684.14030	667.583	14.16	0.5303	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		456.64090	483.717	14.18	0.4670	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		690.74090	674.117	14.18	0.5330	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		388.11380	413.797	14.63	0.4117	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		842.21380	824.197	14.63	0.5883	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		463.46990	490.676	14.14	0.4723	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		677.56990	661.076	14.14	0.5277	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		232.76900	247.237	17.35	0.2281	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,992.76900	1,964.337	17.35	0.7719	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		1,591.74630	1,624.936	12.66	0.8775	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		101.74630	92.036	12.66	0.1225	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,464.73940	1,495.545	12.54	0.8547	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		124.73940	112.645	12.54	0.1453	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		463.25740	485.431	14.90	0.4170	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		973.25740	952.531	14.90	0.5830	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		980.21580	1,007.564	12.69	0.7140	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		290.21580	274.664	12.69	0.2860	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		251.32730	266.734	17.07	0.2448	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,861.32730	1,833.834	17.07	0.7552	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		887.17820	913.992	12.98	0.6710	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		357.17820	341.092	12.98	0.3290	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		876.09800	902.857	13.01	0.6657	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		366.09800	349.957	13.01	0.3343	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		507.09040	530.252	14.61	0.4486	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		867.09040	847.351	14.61	0.5514	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		898.37940	925.250	12.94	0.6764	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		348.37940	332.350	12.94	0.3236	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		892.76360	919.608	12.96	0.6737	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		352.76360	336.708	12.96	0.3263	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		641.03850	665.495	15.03	0.4564	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		1,064.93850	1,044.795	15.03	0.5436	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		638.09900	662.491	15.05	0.4547	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		441.65260	425.627	13.09	0.3324	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		1,071.99900	1,051.791	15.05	0.5453	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		635.17090	659.504	15.07	0.4529	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,079.07090	1,058.804	15.07	0.5471	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			467.59490	487.585	16.34	0.3477	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,611.49490	1,586.885	16.34	0.6523	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,057.75260	1,086.327	13.09	0.6676	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,001.01960	1,032.563	14.52	0.5647	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			854.71960	833.563	14.52	0.4353	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			997.21460	1,028.744	14.54	0.5630	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			860.91460	839.744	14.54	0.4370	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,004.84320	1,036.406	14.50	0.5664	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			848.54320	827.406	14.50	0.4336	0.00	0	0
Total € / R Option												0.00	0	294,040
Total € / R												21,166,131.20	1,496	369,090
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.31240		9.31430			0.0000	18,624,800.00	2,000	2,544
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.41750		9.41860			0.0000	819,322.50	87	8,541
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.53600		9.53680			0.0000	0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.65830		9.65460			0.0000	0.00	0	0
Total AU\$ / R Future												19,444,122.50	2,087	12,960
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,049.70430	1,052.064	15.19	0.9757	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.24630	4.720	15.09	0.0257	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,029.94630	1,032.320	15.09	0.9743	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			4.12330	4.590	15.14	0.0250	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,039.82330	1,042.190	15.14	0.9750	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			4.00430	4.464	15.19	0.0243	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.49700	2.818	17.51	0.0082	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,170.68490	2,169.849	17.97	0.9932	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.08490	2.349	17.97	0.0068	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,120.88150	2,120.073	17.74	0.9925	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.28150	2.573	17.74	0.0075	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,071.09700	2,070.318	17.51	0.9918	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			377.16050	387.093	12.49	0.5307	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			350.36050	361.093	12.49	0.4693	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			386.48680	396.323	12.46	0.5392	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			339.68680	350.323	12.46	0.4608	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			381.79990	391.685	12.47	0.5349	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			344.99990	355.685	12.47	0.4651	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			314.30250	326.667	13.99	0.3937	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			749.70250	758.367	13.99	0.6063	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			311.67910	324.011	14.01	0.3911	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			757.07910	765.711	14.01	0.6089	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			316.95110	329.348	13.97	0.3964	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			742.35110	751.048	13.97	0.6036	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	0
Total AU\$ / R												19,444,122.50	2,087	12,960
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.77610		9.84770			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.92650		9.99780			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			292.14640	241.320	12.09	0.6374	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			84.44640	105.220	12.09	0.3626	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			285.46410	235.268	12.10	0.6281	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			87.76410	109.168	12.10	0.3719	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			278.87020	229.309	12.11	0.6188	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			91.17020	113.209	12.11	0.3812	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			146.98920	133.110	14.12	0.2688	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			649.18920	706.610	14.12	0.7312	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			144.95000	131.276	14.15	0.2656	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			657.15000	714.776	14.15	0.7344	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			149.04000	134.971	14.09	0.2720	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			641.24000	698.471	14.09	0.7280	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future			225.87670		269.39530			0.0000	0.00	0	24,000
Total CF CANDO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			109.38530	65.867		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			109.40530	65.887		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			109.39530	65.877		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
Total CF CANDO CAGH Option												0.00	0	0
Total CF CANDO CAGH												0.00	0	24,000
CF CANDCO	On	06/08/2015	Foreign Exchange Future			18.72350		6.49230			0.0000	0.00	0	10,000
Total CF CANDO CAGI Future												0.00	0	10,000
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Put			61.49770	49.266		1.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Put			61.50770	49.276		1.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Call			0.00000	0.000		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
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Put			61.51770	49.286		1.0000	0.00	0	0
Total CF CANDCO CAGI Option												0.00	0	0
Total CF CANDCO CAGI												0.00	0	10,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.24140		13.25700			0.0000	410,483.40	31	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.49560		13.51050			0.0000	0.00	0	7,229
Total CHF / R Future												410,483.40	31	8,780
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			529.13300	515.427	12.06	0.7996	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			62.13300	64.027	12.06	0.2004	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			521.43320	507.811	12.08	0.7941	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			64.43320	66.411	12.08	0.2059	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			513.79170	500.259	12.09	0.7885	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			66.79170	68.859	12.09	0.2115	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			282.19920	284.453	15.11	0.3577	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			781.69920	798.853	15.11	0.6423	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			287.40480	289.613	15.06	0.3631	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			766.90480	784.013	15.06	0.6369	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			284.79090	287.021	15.09	0.3604	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			774.29090	791.421	15.09	0.6396	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												410,483.40	31	8,780
CNH / R	On	14/09/2015	Foreign Exchange Future			2.03740		2.05650			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.05610		2.07520			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			155.22490	200.180	12.60	0.3297	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			648.81790	510.370	12.59	0.6287	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			183.81790	236.370	12.59	0.3713	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			795.13680	642.104	12.62	0.7100	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			130.13680	168.105	12.62	0.2900	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			720.22490	574.181	12.60	0.6703	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,028.57250	898.718	13.12	0.6278	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			376.57250	437.718	13.12	0.3722	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,161.84090	1,022.389	13.10	0.6746	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			309.84090	361.389	13.10	0.3254	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,092.15040	957.013	13.06	0.6519	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			340.15040	396.013	13.06	0.3481	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/09/2015	Foreign Exchange Future			1.88660		1.88380			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.92150		1.91840			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,470.06330	1,491.196	14.93	0.9417	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			32.06330	25.196	14.93	0.0583	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,378.39680	1,395.978	14.66	0.9314	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			40.39680	29.978	14.66	0.0686	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,288.43510	1,304.296	14.65	0.9156	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			50.43510	38.296	14.65	0.0844	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			387.46330	383.313	14.25	0.3579	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,103.46330	1,068.313	14.25	0.6421	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			361.44240	357.221	14.38	0.3380	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,177.44240	1,142.221	14.38	0.6620	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			337.67790	333.358	14.52	0.3192	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,253.67790	1,218.358	14.52	0.6808	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12310		0.12480			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12270		0.12450			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12220		0.12430			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06290		0.06330			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05960		0.06020			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05690		0.05750			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	94,200
Total NGN / R												0.00	0	94,200
NZ\$ / R	On	11/08/2015	Foreign Exchange Future			8.39180		8.39520			0.0000	67,134,400.00	8,000	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.41890		8.42020			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.49710		8.49690			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.58840		8.58770			0.0000	0.00	0	0
Total NZ\$ / R Future												67,134,400.00	8,000	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Call			68.95420	71.764	13.04	0.4873	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Put			73.75420	79.964	13.04	0.5127	0.00	0	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Call			64.68660	67.548	13.11	0.4666	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Put			79.48660	85.748	13.11	0.5334	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Call			60.63580	63.536	13.19	0.4463	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Put			85.43580	91.736	13.19	0.5537	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Call			56.79590	59.721	13.27	0.4264	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Put			91.59590	97.921	13.27	0.5736	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			676.12530	676.705	12.25	0.9609	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			6.03610	5.323	12.28	0.0373	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			685.83610	686.423	12.28	0.9627	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			5.76020	5.055	12.30	0.0356	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			695.56020	696.155	12.30	0.9644	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			6.32530	5.605	12.25	0.0391	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			74.56600	75.740	13.08	0.2077	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			667.66600	668.640	13.08	0.7923	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			73.20640	74.371	13.12	0.2043	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			676.30640	677.271	13.12	0.7957	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			71.87370	73.029	13.15	0.2011	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			684.97370	685.929	13.15	0.7989	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			166.12640	169.370	13.77	0.3019	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			718.42640	720.970	13.77	0.6981	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			164.19260	167.428	13.80	0.2989	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			726.49260	729.028	13.80	0.7011	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			162.28470	165.512	13.83	0.2959	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			734.58470	737.112	13.83	0.7041	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												67,134,400.00	8,000	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10650		1.09270			0.0000	55,325.00	50	725
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10810		1.09440			0.0000	0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11030		1.09670			0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,325.00	50	725
Total QUANTO € / \$												55,325.00	50	725
RAIN	On	14/09/2015	Foreign Exchange Future			22,404.87000		22,503.48000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.54760		4.55480			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.51150		4.51650			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			72.20240	67.880	14.95	0.4077	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			127.40240	130.280	14.95	0.5923	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			80.32410	75.667	14.90	0.4399	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			115.52410	118.067	14.90	0.5601	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			76.18390	71.694	14.93	0.4237	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	14/09/2015	Foreign Exchange Option	4.60	Put			121.38390	124.094	14.93	0.5763	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			172.66200	171.608	14.83	0.5391	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			146.16200	150.108	14.83	0.4609	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			167.21400	166.271	14.79	0.5292	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			150.71400	154.771	14.79	0.4708	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			162.39620	161.536	14.81	0.5193	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			155.89620	160.036	14.81	0.4807	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.62910		1.65080			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.58590		1.60980			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	130
Total ZMW / R												0.00	0	130
Total Futures												1 106 177 172.50	88,527	997,897
Total Options												5 854 033.00	20,000	2,053,480
Grand Total:												1,112,031,205.50	108,527	3,051,377