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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/09/2015 Foreign Exchange Future			13.70780		13.79410			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.71230		13.80110			0.0000	1,521,228,849.70	110,939	383,624
\$ / R On 16/09/2015 Foreign Exchange Future			13.71700		13.80570			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.71930		13.80810			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.73380		13.82270			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.73860		13.82760			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.74580		13.83490			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.75070		13.83970			0.0000	0.00	0	0
\$ / R On 02/10/2015 Foreign Exchange Future			13.75550		13.84460			0.0000	0.00	0	0
\$ / R On 06/10/2015 Foreign Exchange Future			13.76520		13.85440			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.77240		13.86170			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.78210		13.87140			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.81830		13.90820			0.0000	580,368.60	42	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.83760		13.92780			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.84970		13.81230			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.86690		13.95760			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.86940		13.96010			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.87440		13.96510			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.88430		13.97510			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.88680		13.97760			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.91910		14.01020			0.0000	0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future			13.92660		14.01770			0.0000	1,989,623,709.00	142,865	406,671
\$ / R	On	21/12/2015	Foreign Exchange Future			13.95190		14.04340			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.01030		14.10260			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			14.04580		14.13860			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.08640		14.17970			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.10410		14.19770			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.11930		14.21310			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.15740		14.25180			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.16510		14.25970			0.0000	74,834,223.30	5,283	29,029
\$ / R	On	29/03/2016	Foreign Exchange Future			14.20390		14.29940			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.27630		14.37350			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.35640		14.45560			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.38220		14.48200			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.39000		14.49000			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.40030		14.50090			0.0000	29,520,615.00	2,050	18,088
\$ / R	On	28/06/2016	Foreign Exchange Future			14.44090		14.54230			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.51930		14.62240			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.55990		14.66380			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.60040		14.70520			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.63020		14.73560			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.63560		14.87460			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.65330		14.75890			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.66250		14.76790			0.0000	6,231,562.50	425	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.68330		14.78810			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.74770		14.85110			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.82370		14.92530			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.86050		14.96130			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.87200		14.97250			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.06540		15.16140			0.0000	0.00	0	0
Total \$ / R Future												3,622,019,328.10	261,604	846,571
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,634.10950	1,547.800	23.38	1.0000	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.00950	0.000	23.38	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,631.10840	2,542.310	45.89	0.9999	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00840	0.011	45.89	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,601.10860	2,512.311	45.36	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.00860	0.011	45.36	0.0001	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			2,511.10940	2,422.311	43.78	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.00000	0.000	41.00	0.0000	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			3,201.10000	3,112.300	41.89	1.0000	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.00000	0.000	41.89	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,821.10270	2,732.309	49.23	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00270	0.009	49.23	0.0001	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			785.05130	869.183	23.01	0.9883	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.03890	0.063	72.03	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			4,698.93890	4,787.763	72.03	0.9998	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		58.04310	25.240	18.06	0.1656	315,498.75	12,500	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		256.94310	312.940	18.06	0.8344	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		3,241.10000	3,152.300	41.00	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		517.15760	592.862	20.30	0.9604	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		10.37380	2.470	21.59	0.0196	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		659.27380	740.170	21.59	0.9804	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		529.80300	441.817	18.75	0.9293	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		8.70300	9.517	18.75	0.0707	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		6.15130	1.483	23.01	0.0117	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		17.66120	19.563	17.92	0.1337	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Call		122.13820	68.295	16.57	0.3749	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Put		121.03820	155.995	16.57	0.6251	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		703.82870	615.339	20.01	0.9751	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		2.72870	3.039	20.01	0.0249	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		18.25760	5.162	20.30	0.0396	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		3.80770	4.197	19.66	0.0335	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		558.33000	470.203	18.96	0.9402	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		7.23000	7.903	18.96	0.0598	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		802.58030	713.876	20.71	0.9866	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		1.48030	1.576	20.71	0.0134	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		418.76120	331.863	17.92	0.8663	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		2.13960	2.340	20.29	0.0195	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		733.37410	644.799	20.22	0.9793	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		2.27410	2.499	20.22	0.0207	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		941.71820	852.913	21.66	0.9945	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		0.61820	0.613	21.66	0.0055	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		654.90770	566.497	19.66	0.9665	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		0.79470	0.804	21.39	0.0071	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		882.00070	793.220	21.25	0.9919	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		0.90070	0.920	21.25	0.0081	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		1,101.32400	1,012.504	22.76	0.9981	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		0.22400	0.204	22.76	0.0019	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		743.23960	654.640	20.29	0.9805	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		0.30810	0.288	22.41	0.0027	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		1,001.52320	912.706	22.07	0.9963	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		0.42320	0.406	22.07	0.0037	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		1,201.21810	1,112.402	23.44	0.9990	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		0.11810	0.102	23.44	0.0010	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		901.89470	813.104	21.39	0.9929	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		0.13420	0.117	23.30	0.0011	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		1,131.28490	1,042.466	22.96	0.9984	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		0.18490	0.166	22.96	0.0016	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		1,301.16200	1,212.351	24.12	0.9995	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		0.06200	0.051	24.12	0.0005	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		1,051.40810	962.588	22.41	0.9973	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		0.06620	0.055	24.05	0.0005	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	12.55	Call		1,251.18560	1,162.372	23.78	0.9993	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put		0.08560	0.072	23.78	0.0007	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call		1,401.13260	1,312.325	24.81	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		0.03260	0.025	24.81	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		1,181.23420	1,092.417	23.30	0.9989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		0.04210	0.034	24.53	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		1,321.15450	1,232.344	24.26	0.9996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put		0.05450	0.044	24.26	0.0004	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		1,531.12740	1,442.317	26.56	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		0.02740	0.017	26.56	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		1,291.16620	1,202.355	24.05	0.9995	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		0.02850	0.018	26.03	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		1,411.13220	1,322.324	24.87	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		0.03220	0.024	24.87	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		1,671.12300	1,582.316	29.02	0.9999	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		0.02300	0.016	29.02	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		1,361.14210	1,272.334	24.53	0.9997	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		0.02500	0.017	27.79	0.0002	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		1,571.12600	1,482.317	27.26	0.9998	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		0.02600	0.017	27.26	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		1,741.12120	1,652.316	30.25	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		0.02120	0.016	30.25	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		1,501.12850	1,412.318	26.03	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		0.02170	0.016	29.90	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		1,701.12220	1,612.316	29.55	0.9999	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		0.02220	0.016	29.55	0.0001	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		2,001.11580	1,912.314	34.82	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		0.01580	0.014	34.82	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		1,601.12500	1,512.317	27.79	0.9998	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		0.01970	0.016	31.30	0.0001	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		1,761.12070	1,672.316	30.60	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		0.02070	0.016	30.60	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		2,201.11290	2,112.313	38.33	0.9999	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		0.01290	0.013	38.33	0.0001	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		1,721.12170	1,632.316	29.90	0.9999	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		0.01310	0.013	37.98	0.0001	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call		2,051.11500	1,962.314	35.70	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put		0.01500	0.014	35.70	0.0001	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call		2,301.11160	2,212.312	40.09	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		0.01160	0.012	40.09	0.0001	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		1,801.11970	1,712.315	31.30	0.9999	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		0.01170	0.012	39.91	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call		2,261.11210	2,172.313	39.39	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		0.01210	0.013	39.39	0.0001	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		2,561.10900	2,472.311	44.66	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put		0.00900	0.011	44.66	0.0001	0.00	0	48,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			2,181.11310	2,092.313	37.98	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.00940	0.011	43.78	0.0001	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			2,311.11150	2,222.312	40.27	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.01150	0.012	40.27	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,801.10360	2,712.310	48.88	0.9999	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.00360	0.010	48.88	0.0001	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			2,291.11170	2,202.312	39.91	0.9999	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call			334.54380	249.607	16.97	0.7348	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put			48.84380	52.607	16.97	0.2652	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call			390.37010	304.316	17.22	0.7984	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put			34.67010	37.316	17.22	0.2016	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			831.39480	742.597	18.86	0.9772	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			3.29480	3.297	18.86	0.0228	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			811.61320	722.938	18.71	0.9749	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			3.51320	3.638	18.71	0.0251	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			190.65450	132.219	20.02	0.3661	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			297.95450	328.419	20.02	0.6339	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			759.19640	669.170	17.31	0.9119	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			21.59640	20.570	17.31	0.0881	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			3,034.94080	2,945.816	28.19	0.9999	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.04080	0.016	28.19	0.0001	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,684.97600	2,595.840	26.10	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.07600	0.040	26.10	0.0002	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,435.06450	2,345.900	25.05	0.9995	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			2,966.09700	3,054.835	30.63	0.9977	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.16450	0.100	25.05	0.0005	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			616.17270	530.171	17.31	0.8190	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			51.27270	54.371	17.31	0.1810	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			196.08530	143.204	19.80	0.3509	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			361.18530	397.404	19.80	0.6491	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.99700	0.635	30.63	0.0023	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			1,052.48610	962.755	18.15	0.9523	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			12.78610	12.055	18.15	0.0477	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			491.64880	413.948	17.99	0.6869	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			117.04880	128.448	17.99	0.3131	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			65.67610	72.398	17.06	0.1989	0.00	0	5,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			670.07610	587.598	17.06	0.8011	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			269.41850	217.583	19.56	0.4057	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			387.71850	425.183	19.56	0.5943	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			1,017.43390	929.109	16.38	0.9160	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			26.03390	27.009	16.38	0.0840	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			32.00280	21.213	30.34	0.0361	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,103.80280	3,182.913	30.34	0.9639	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			3,108.82230	3,018.772	22.84	0.9986	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.62230	0.472	22.84	0.0014	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,759.50110	2,669.387	21.78	0.9968	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		1.30110	1.087	21.78	0.0032	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		568.96200	494.183	17.49	0.6280	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		220.76200	235.883	17.49	0.3720	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		1,000.92040	910.960	16.08	0.8448	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		73.12040	73.360	16.08	0.1552	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		1,243.81090	1,151.873	15.84	0.9157	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		36.01090	34.273	15.84	0.0843	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		0.00000	929.005	15.99	0.8398	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		0.00000	79.305	15.99	0.1602	793,047.00	10,000	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		0.00000	430.058	18.03	0.5302	4,300,585.00	10,000	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		0.00000	390.358	18.03	0.4698	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		0.00000	279.605	19.57	0.3771	5,592,110.00	20,000	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		0.00000	679.906	19.57	0.6229	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		930.86390	840.161	16.16	0.7854	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		123.26390	123.261	16.16	0.2146	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		920.52430	830.989	16.27	0.7769	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		130.42430	131.589	16.27	0.2231	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		952.31380	862.258	16.30	0.7845	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		127.21380	127.858	16.30	0.2155	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		630.96380	553.238	17.69	0.5886	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		335.86380	348.938	17.69	0.4114	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		1,202.25150	1,110.169	16.00	0.8628	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		74.65150	73.369	16.00	0.1372	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		1,136.37090	1,044.561	16.08	0.8422	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		88.77090	87.761	16.08	0.1578	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		1,056.61720	965.308	16.18	0.8144	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,543.15020	3,616.644	31.32	0.9352	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		3,179.75310	3,088.787	21.37	0.9955	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		2.15310	1.987	21.37	0.0045	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,831.09440	2,740.197	20.14	0.9922	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		3.49440	3.397	20.14	0.0078	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		363.74150	377.713	17.86	0.4288	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,391.95490	1,299.595	15.77	0.9108	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		44.35490	42.795	15.77	0.0892	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		555.15850	481.063	18.20	0.5293	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		427.55850	444.263	18.20	0.4707	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		70.75020	53.444	31.32	0.0648	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		189.99700	196.253	16.72	0.2839	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		775.19940	692.334	17.01	0.6798	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		227.59940	235.534	17.01	0.3202	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		651.69540	573.131	17.63	0.5998	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		324.09540	336.331	17.63	0.4002	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		611.34150	534.513	17.86	0.5712	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		109.01720	108.508	16.18	0.1856	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		899.33270	811.255	16.47	0.7481	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		161.73270	164.455	16.47	0.2519	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	13.25	Call			892.20770	804.622	16.50	0.7446	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			164.60770	167.822	16.50	0.2554	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			837.59700	753.053	16.72	0.7161	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,703.93260	1,609.678	16.14	0.9385	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			33.73260	30.578	16.14	0.0615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			489.11090	420.825	19.31	0.4401	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			671.41090	694.225	19.31	0.5599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			599.66240	523.641	18.39	0.5236	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			491.96240	507.041	18.39	0.4764	101,408.16	200	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			595.39410	519.681	18.42	0.5206	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			497.69410	513.081	18.42	0.4794	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			562.34480	489.100	18.68	0.4966	2,249,860.92	4,600	18,300
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			544.64480	562.500	18.68	0.5034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			0.00000	641.034	17.67	0.6062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			0.00000	364.434	17.67	0.3938	5,466,513.00	15,000	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			716.79630	636.085	17.69	0.6030	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			359.09630	369.485	17.69	0.3970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			686.80000	607.136	17.86	0.5835	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			389.10000	400.536	17.86	0.4165	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			737.48200	656.095	17.58	0.6161	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			339.78200	349.495	17.58	0.3839	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			732.25850	651.039	17.61	0.6128	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			344.55850	354.439	17.61	0.3872	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			727.06990	646.019	17.64	0.6095	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			349.36990	359.419	17.64	0.3905	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			802.90690	719.605	17.25	0.6557	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			285.20690	293.005	17.25	0.3443	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			753.35920	671.477	17.50	0.6259	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			325.65920	334.877	17.50	0.3741	424,624.04	1,268	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			748.03090	666.313	17.53	0.6226	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			330.33090	339.713	17.53	0.3774	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			937.20660	850.087	16.64	0.7284	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			199.50660	203.487	16.64	0.2716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			861.38060	776.629	16.97	0.6889	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			243.68060	250.029	16.97	0.3111	1,250,145.00	5,000	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			837.55470	753.365	17.09	0.6756	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			259.85470	266.765	17.09	0.3244	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			0.00000	895.500	16.45	0.7510	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			0.00000	178.900	16.45	0.2490	10,734,018.00	60,000	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			979.03080	888.897	16.48	0.7478	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			181.33080	182.297	16.48	0.2522	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			957.97670	869.319	16.56	0.7381	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			190.27670	192.718	16.56	0.2619	443,252.55	2,300	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,103.61990	1,011.887	16.28	0.7973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			135.91990	135.287	16.28	0.2027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,066.05950	974.501	16.33	0.7833	0.00	0	13,241

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	13.10	Put		148.35950	147.901	16.33	0.2167	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		993.22400	902.142	16.42	0.7543	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		175.52400	175.542	16.42	0.2457	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,252.93840	1,160.823	16.11	0.8462	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		95.23840	94.223	16.11	0.1538	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,220.66710	1,128.598	16.15	0.8365	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		102.96710	101.998	16.15	0.1635	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,141.91850	1,050.047	16.24	0.8108	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		124.21850	123.447	16.24	0.1892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,472.55480	1,380.425	15.88	0.9013	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		54.85480	53.825	15.88	0.0987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,335.45930	1,243.282	16.02	0.8691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		77.75930	76.682	16.02	0.1309	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,302.14350	1,209.981	16.06	0.8602	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		84.44350	83.380	16.06	0.1398	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,509.14850	1,415.624	15.84	0.9085	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		51.44850	49.024	15.84	0.0915	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,499.98150	1,406.793	15.85	0.9067	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		52.28150	50.193	15.85	0.0933	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,490.82660	1,397.981	15.86	0.9049	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		53.12660	51.381	15.86	0.0951	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,865.10320	1,771.957	16.60	0.9497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		27.40320	25.357	16.60	0.0503	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,846.05350	1,752.797	16.55	0.9481	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		28.35350	26.197	16.55	0.0519	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,564.39380	1,469.057	15.79	0.9186	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		46.69380	42.457	15.79	0.0814	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,941.58690	1,848.849	16.80	0.9555	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		23.88690	22.249	16.80	0.0445	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,893.73250	1,800.746	16.67	0.9519	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		26.03250	24.146	16.67	0.0481	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,884.18200	1,791.143	16.65	0.9512	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		26.48200	24.543	16.65	0.0488	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,086.08370	1,993.976	17.17	0.9648	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		18.38370	17.376	17.17	0.0352	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,037.77330	1,945.474	17.05	0.9619	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		20.07330	18.874	17.05	0.0381	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,999.22600	1,906.760	16.95	0.9595	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		21.52600	20.160	16.95	0.0405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,280.55340	2,189.047	17.67	0.9744	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		12.85340	12.447	17.67	0.0256	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,231.76940	2,140.135	17.55	0.9722	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		14.06940	13.535	17.55	0.0278	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,134.52630	2,042.592	17.30	0.9675	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		16.82630	15.992	17.30	0.0325	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,624.40890	2,533.470	18.55	0.9855	0.00	0	1,197

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	11.40	Put			6.70890	6.870	18.55	0.0145	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,427.46360	2,336.265	18.05	0.9799	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			9.76360	9.665	18.05	0.0201	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,417.64620	2,326.430	18.03	0.9796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			9.94620	9.830	18.03	0.0204	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,071.11330	2,979.945	19.84	0.9929	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			3.41330	3.345	19.84	0.0071	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,021.31630	2,930.175	19.66	0.9924	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			3.61630	3.575	19.66	0.0076	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,822.26410	2,731.462	19.06	0.9896	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			4.56410	4.862	19.06	0.0104	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,867.81980	4,776.695	24.08	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.11980	0.095	24.08	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,817.84220	4,726.714	24.08	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.14220	0.114	24.08	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,767.86840	4,676.736	24.08	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.16840	0.136	24.08	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			180.17430	145.120	24.41	0.1678	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,962.47430	2,018.520	24.41	0.8322	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			126.28580	99.848	26.58	0.1157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,608.58580	2,673.248	26.58	0.8843	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			16.11530	9.686	33.96	0.0123	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,768.41530	6,853.086	33.96	0.9877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			293.39010	243.550	21.78	0.2735	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,245.69010	1,286.951	21.78	0.7265	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			287.93180	238.742	21.88	0.2686	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,270.23180	1,312.142	21.88	0.7314	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			239.90140	196.778	22.85	0.2243	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,522.20140	1,570.179	22.85	0.7757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			0.00000	292.811	20.91	0.3230	4,392,171.00	15,000	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			0.00000	1,066.211	20.91	0.6770	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			337.64360	282.816	21.07	0.3131	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,069.94360	1,106.216	21.07	0.6869	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			318.60060	265.861	21.36	0.2962	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,140.90060	1,179.261	21.36	0.7038	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			435.13030	371.060	19.85	0.3964	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			787.43030	814.460	19.85	0.6036	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			426.32430	362.992	19.95	0.3891	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			808.62430	836.392	19.95	0.6109	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			398.42690	337.528	20.26	0.3657	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			880.72690	910.928	20.26	0.6343	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			475.75980	408.473	19.44	0.4295	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			698.05980	721.873	19.44	0.5705	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			462.81840	396.524	19.57	0.4190	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			725.11840	749.924	19.57	0.5810	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			456.49690	390.699	19.63	0.4139	0.00	0	20,000

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	14.30	Put			738.79690	764.099	19.63	0.5861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			558.41260	485.417	18.71	0.4936	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			550.71260	568.817	18.71	0.5064	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			517.07270	446.798	19.06	0.4621	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			619.37270	640.198	19.06	0.5379	0.00	0	500
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			544.89190	474.170	19.07	0.4647	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			651.49190	672.270	19.07	0.5353	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			112.66500	91.601	32.42	0.0883	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,939.26500	4,009.701	32.42	0.9117	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,246.66020	3,154.925	19.70	0.9938	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			3.26020	3.025	19.70	0.0062	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,908.01500	2,816.420	18.45	0.9905	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			4.61500	4.520	18.45	0.0095	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,898.06290	2,806.474	18.42	0.9904	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			4.66290	4.574	18.42	0.0096	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,316.07830	1,227.196	16.40	0.8109	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			143.47830	146.896	16.40	0.1891	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,334.77700	1,247.060	16.48	0.7972	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			166.17700	171.260	16.48	0.2028	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,232.99560	1,145.763	16.63	0.7646	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			204.39560	209.963	16.63	0.2354	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			575.62440	506.475	19.94	0.4267	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			917.02440	940.675	19.94	0.5733	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,366.84840	2,274.978	17.19	0.9545	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			28.24840	29.178	17.19	0.0455	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			410.88990	354.121	22.28	0.2948	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,631.18990	1,667.721	22.28	0.7052	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,605.55740	2,513.884	17.58	0.9597	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			25.85740	27.484	17.58	0.0403	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			856.14720	778.143	18.41	0.5645	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			588.44720	604.043	18.41	0.4355	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,453.32050	2,362.437	17.40	0.9424	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			40.22050	43.137	17.40	0.0576	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			571.23970	503.581	20.72	0.3888	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,198.13970	1,224.281	20.72	0.6112	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,838.74100	1,749.345	16.60	0.8632	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			116.94100	121.945	16.60	0.1368	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,266.59930	2,333.945	24.52	0.7452	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,228.09740	3,134.583	18.50	0.9739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			18.39740	19.483	18.50	0.0261	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,350.79920	1,377.012	21.08	0.6245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,742.86360	2,650.730	17.60	0.9538	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			33.16360	35.630	17.60	0.0462	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,695.31220	2,602.885	17.51	0.9512	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			35.61220	37.785	17.51	0.0488	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			376.29930	349.045	24.52	0.2548	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	14.59	Put			1,030.29950	1,050.414	20.00	0.5536	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			332.75330	331.627	26.07	0.2345	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,573.05330	2,666.527	26.07	0.7655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			118.62530	58.600	28.74	0.0516	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,088.92530	6,123.500	28.74	0.9484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			580.49920	512.112	21.08	0.3755	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			614.38840	627.346	18.32	0.4255	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			526.29960	461.580	21.67	0.3421	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,536.59960	1,566.480	21.67	0.6579	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			437.05380	379.485	22.84	0.2854	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,927.35380	1,964.385	22.84	0.7146	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			699.99950	625.514	20.00	0.4464	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			407.78240	424.113	17.41	0.3378	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			653.15850	580.842	20.40	0.4191	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,143.45850	1,165.742	20.40	0.5809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			612.91980	542.616	20.76	0.3951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,253.21980	1,277.516	20.76	0.6049	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			934.08840	852.446	18.32	0.5745	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			160.51950	170.516	16.44	0.1787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			828.85230	748.053	19.03	0.5179	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			779.15230	792.953	19.03	0.4821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			792.78170	713.386	19.29	0.4981	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			843.08170	858.286	19.29	0.5019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,117.48240	1,039.213	17.41	0.6622	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			85.43210	85.001	16.60	0.1012	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,076.57190	997.161	17.58	0.6439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			446.87190	462.061	17.58	0.3561	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,013.81100	932.380	17.86	0.6144	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			514.11100	527.280	17.86	0.3856	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,620.21950	1,535.616	16.44	0.8213	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			65.50760	65.407	16.83	0.0804	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,505.63040	1,420.944	16.49	0.7936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			195.93040	205.844	16.49	0.2064	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,293.57760	1,206.164	16.79	0.7289	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			293.87760	301.064	16.79	0.2711	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,085.13210	1,990.101	16.60	0.8988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			57.48770	57.526	16.94	0.0718	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,830.67290	1,736.727	16.35	0.8628	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			120.97290	121.627	16.35	0.1372	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,669.89720	1,582.778	16.42	0.8318	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			150.19720	157.678	16.42	0.1682	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,275.20760	2,180.507	16.83	0.9196	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			47.01770	47.657	17.15	0.0606	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,266.05830	2,171.345	16.82	0.9187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			66.35830	66.244	16.82	0.0813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,220.45650	2,125.666	16.77	0.9140	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			70.75650	70.566	16.77	0.0860	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,367.18770	2,272.626	16.94	0.9282	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			54.51960	54.609	16.99	0.0685	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,321.08750	2,226.458	16.89	0.9240	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			61.38750	61.358	16.89	0.0760	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,284.36610	2,189.680	16.85	0.9205	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			64.66610	64.580	16.85	0.0795	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,506.71770	2,412.757	17.15	0.9394	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,478.67060	2,384.426	17.09	0.9375	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			48.97060	49.326	17.09	0.0625	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,404.21960	2,309.709	16.99	0.9315	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			574.93470	509.026	21.56	0.3584	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,525.53470	1,555.126	21.56	0.6416	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,551.31830	2,460.037	17.33	0.9335	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			51.91830	56.137	17.33	0.0665	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,635.17400	2,541.472	17.18	0.9286	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			61.67400	65.172	17.18	0.0714	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			571.94350	509.244	22.42	0.3333	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,858.44350	1,892.944	22.42	0.6667	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,727.43130	2,629.638	16.95	0.9250	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			71.83130	73.238	16.95	0.0750	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			569.63260	511.057	23.29	0.3110	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,244.03260	2,284.657	23.29	0.6890	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,698.93550	1,729.987	21.80	0.6131	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,400.53190	2,301.072	16.66	0.8884	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			118.53190	118.872	16.66	0.1116	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			730.93550	662.187	21.80	0.3869	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,562.90960	1,465.990	16.88	0.7297	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			372.90960	375.990	16.88	0.2703	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,556.85800	1,459.939	16.89	0.7278	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			376.85800	379.939	16.89	0.2722	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,568.98440	1,472.064	16.86	0.7315	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			368.98440	372.064	16.86	0.2685	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,575.51410	1,478.026	16.86	0.7303	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			374.61410	377.727	16.86	0.2697	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,569.46900	1,471.978	16.88	0.7284	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			378.56900	381.678	16.88	0.2716	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			887.24710	809.069	20.65	0.4561	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,316.34710	1,338.770	20.65	0.5439	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			596.14470	537.546	23.40	0.3144	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,325.24470	2,367.246	23.40	0.6856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,581.58630	1,484.095	16.85	0.7321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			370.68630	373.794	16.85	0.2679	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			493.37040	443.607	24.80	0.2613	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,922.47040	2,973.307	24.80	0.7387	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			477.45680	429.171	25.06	0.2529	0.00	0	545

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	17.06	Put		3,036.55680	3,088.871	25.06	0.7471	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,458.89220	1,361.455	17.22	0.6931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		457.99220	461.155	17.22	0.3069	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,771.78340	1,670.243	16.33	0.7850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		270.88340	269.943	16.33	0.2150	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,637.26450	1,539.766	16.69	0.7487	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		336.36450	339.467	16.69	0.2513	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		508.85870	457.690	24.56	0.2694	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,817.95870	2,867.390	24.56	0.7306	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,456.90180	2,356.593	16.66	0.8917	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		116.00180	116.293	16.66	0.1083	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		572.91620	517.532	24.10	0.2936	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,650.61620	2,696.632	24.10	0.7064	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,821.81440	2,722.472	16.80	0.9218	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		79.51440	81.572	16.80	0.0782	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,908.58930	2,807.950	16.68	0.9195	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		86.18930	88.650	16.68	0.0805	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		573.28770	519.839	24.92	0.2778	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,080.88770	3,130.539	24.92	0.7222	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		904.79440	828.985	21.74	0.4203	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,760.99440	1,789.085	21.74	0.5797	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,196.57110	2,090.203	16.46	0.8272	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		232.77110	230.303	16.46	0.1728	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,997.52260	2,894.569	16.52	0.9183	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		92.32260	94.169	16.52	0.0817	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		577.10990	536.794	26.10	0.2666	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,571.90990	3,636.394	26.10	0.7334	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,621.28500	1,521.056	17.54	0.6783	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		585.68500	590.856	17.54	0.3217	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		600.40590	551.400	26.00	0.2697	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,604.80590	3,661.200	26.00	0.7303	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		598.08540	549.569	26.20	0.2676	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,662.48540	3,719.369	26.20	0.7324	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,727.49800	1,626.069	17.13	0.7109	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		491.89800	495.869	17.13	0.2891	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		0.00000	1,487.167	17.70	0.6660	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		0.00000	631.567	17.70	0.3340	31,578,355.00	50,000	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		0.00000	594.757	24.97	0.2929	29,737,830.00	50,000	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		0.00000	3,259.157	24.97	0.7071	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,870.16830	1,768.138	16.74	0.7447	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		411.26830	414.838	16.74	0.2553	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,864.25510	1,762.253	16.76	0.7430	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		415.35510	418.953	16.76	0.2570	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,876.97110	1,774.045	16.72	0.7463	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		408.07110	410.745	16.72	0.2537	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,881.80140	1,779.626	16.75	0.7449	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	13.30	Put		413.90140	417.126	16.75	0.2551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,875.89600	1,773.747	16.77	0.7433	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		417.99600	421.247	16.77	0.2567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		626.17950	579.228	25.77	0.2779	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,558.27950	3,616.728	25.77	0.7221	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,888.59160	1,785.527	16.73	0.7465	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		410.69160	413.027	16.73	0.2535	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		620.78880	577.523	27.40	0.2637	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,082.68880	4,144.223	27.40	0.7363	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		3,088.04430	2,984.419	16.40	0.9165	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		99.94430	101.119	16.40	0.0835	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,159.84520	3,054.729	16.30	0.9151	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		108.74520	107.029	16.30	0.0849	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		657.14260	615.271	28.66	0.2616	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,576.04260	4,637.571	28.66	0.7384	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,242.92750	3,138.926	16.26	0.9129	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		117.62750	115.226	16.26	0.0871	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		690.28760	638.735	29.65	0.2556	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,164.98760	5,215.035	29.65	0.7444	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,592.03770	2,486.178	16.62	0.8301	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		280.73770	275.678	16.62	0.1699	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,584.59120	2,478.661	16.63	0.8290	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		283.29120	278.161	16.63	0.1710	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,599.49920	2,493.705	16.62	0.8313	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		278.19920	273.205	16.62	0.1687	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		2,141.19600	2,036.732	17.04	0.7492	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		478.69600	474.732	17.04	0.2508	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		654.61820	593.630	29.11	0.2400	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,492.11820	5,531.630	29.11	0.7600	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,294.40790	3,194.498	16.32	0.9108	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		121.90790	122.498	16.32	0.0892	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		2,153.54630	2,048.355	17.00	0.7520	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		471.04630	466.354	17.00	0.2480	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		2,147.00130	2,042.533	17.02	0.7506	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		474.50130	470.533	17.02	0.2494	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,542.78600	1,446.698	21.27	0.5245	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,721.38600	1,721.298	21.27	0.4755	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,539.57880	1,443.615	21.28	0.5236	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,728.17880	1,728.215	21.28	0.4764	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,536.38150	1,440.542	21.30	0.5227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,734.98150	1,735.142	21.30	0.4773	0.00	0	0
Total \$ / R Option											97,379,418.42	255,868	2,493,244
Total \$ / R											3,719,398,746.52	517,472	3,339,815
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			13.71230		13.80110			0.0000	1,618,051.40	118	1,547

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 Future			13.92660		14.01770			0.0000	6,587,281.80	473	543
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.16510		14.25970			0.0000	708,255.00	50	263
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.40030		14.50090			0.0000	0.00	0	7
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.66250		14.76790			0.0000	0.00	0	0
Total \$ / R MAXI Future											8,913,588.20	641	2,360
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			211,111.41080	202,231.354	36.75	0.9999	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			1.41080	1.354	36.75	0.0001	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			210,111.42550	201,231.360	36.58	0.9999	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			1.42550	1.360	36.58	0.0001	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			209,111.44050	200,231.366	36.40	0.9999	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			1.44050	1.367	36.40	0.0001	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			1,539.12310	1,471.452	17.42	0.0301	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			217,336.87820	208,156.192	17.40	0.9695	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			1,566.87820	1,496.192	17.40	0.0305	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			219,281.77440	210,107.106	17.45	0.9704	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			1,511.77440	1,447.105	17.45	0.0296	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			218,309.12310	209,131.452	17.42	0.9699	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			196,981.54240	187,456.091	16.46	0.8840	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			10,011.54240	9,946.091	16.46	0.1160	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			196,102.70700	186,575.505	16.45	0.8828	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			10,132.70700	10,065.505	16.45	0.1172	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			195,224.87530	185,695.919	16.44	0.8816	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			10,254.87530	10,185.919	16.44	0.1184	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			149,292.52490	139,546.693	17.11	0.7043	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			43,202.52490	43,516.693	17.11	0.2957	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			148,719.96860	138,974.314	17.13	0.7024	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			43,629.96860	43,944.314	17.13	0.2976	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			148,149.23680	138,404.206	17.15	0.7006	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			44,059.23680	44,374.205	17.15	0.2994	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			116,005.18080	107,210.386	20.65	0.4972	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			140,215.18080	141,960.386	20.65	0.5028	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			116,632.50670	107,807.532	20.61	0.4996	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			138,842.50670	140,557.532	20.61	0.5004	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			116,318.22400	107,508.339	20.63	0.4984	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			139,528.22400	141,258.339	20.63	0.5016	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											8,913,588.20	641	2,360
£ / R	On 14/09/2015	Foreign Exchange Future			21.08020		21.21000			0.0000	17,686,287.80	839	13,201
£ / R	On 11/12/2015	Foreign Exchange Future			21.40030		21.53340			0.0000	94,032,918.20	4,394	27,634
£ / R	On 14/03/2016	Foreign Exchange Future			21.75880		21.89710			0.0000	0.00	0	1,522
£ / R	On 13/06/2016	Foreign Exchange Future			22.11310		22.26080			0.0000	0.00	0	200
£ / R	On 08/09/2016	Foreign Exchange Future			22.47050		22.26000			0.0000	0.00	0	0
£ / R	On 19/09/2016	Foreign Exchange Future			22.51170		22.66720			0.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future											111,719,206.00	5,233	42,557
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		10,230.00000	10,100.200	75.82	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	75.82	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		3,210.00000	3,080.200	25.34	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put		0.00000	0.000	25.34	0.0000	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call		3,050.00010	2,920.200	25.78	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put		0.00010	0.000	25.78	0.0000	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		2,270.10990	2,140.290	27.91	0.9995	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		0.10990	0.091	27.91	0.0005	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call		2,260.11760	2,130.298	27.94	0.9995	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put		0.11760	0.098	27.94	0.0005	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		2,250.12580	2,120.305	27.97	0.9994	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		0.12580	0.105	27.97	0.0006	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call		744.29850	618.671	22.10	0.8625	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put		34.29850	38.471	22.10	0.1375	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		2,710.00360	2,580.202	26.71	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		0.00360	0.002	26.71	0.0000	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		3,065.35320	2,934.900	18.20	0.9479	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		41.95320	44.600	18.20	0.0521	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,227.69330	2,106.074	16.80	0.8848	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		94.29330	105.774	16.80	0.1152	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,639.57020	1,528.797	17.07	0.7761	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		226.17020	248.497	17.07	0.2239	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,485.10920	1,378.280	17.15	0.7376	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		281.70920	307.980	17.15	0.2624	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		3,074.98190	2,944.503	18.22	0.9484	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		41.58190	44.203	18.22	0.0516	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1,202.47190	1,109.287	17.73	0.6476	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		439.07190	478.987	17.73	0.3524	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		1,179.33680	1,087.111	17.78	0.6393	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		455.93680	496.811	17.78	0.3607	2,235,648.60	4,500	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,731.55690	1,618.681	17.03	0.7968	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		198.15690	218.381	17.03	0.2032	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		835.56620	761.820	18.78	0.4993	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		802.16620	861.520	18.78	0.5007	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		715.16360	649.066	19.36	0.4405	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,001.76360	1,068.766	19.36	0.5595	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		1,214.17570	1,120.514	17.70	0.6517	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		430.77570	470.214	17.70	0.3483	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,404.10420	3,272.867	18.89	0.9616	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		30.70420	32.567	18.89	0.0384	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		3,084.61380	2,954.108	18.24	0.9488	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		41.21380	43.808	18.24	0.0512	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		972.49200	889.628	18.32	0.5588	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		639.09200	689.328	18.32	0.4412	2,067,985.20	3,000	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,687.07130	3,555.365	19.46	0.9702	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			23.67130	25.065	19.46	0.0298	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,859.04480	2,734.678	16.40	0.8696	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			161.94480	175.878	16.40	0.1304	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,850.43110	2,726.163	16.40	0.8687	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			163.33110	177.363	16.40	0.1313	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,867.66790	2,743.203	16.40	0.8705	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			160.56790	174.403	16.40	0.1295	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,322.97760	2,215.740	16.83	0.7221	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			562.17760	602.640	16.83	0.2779	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,316.46140	2,209.362	16.83	0.7210	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			565.66140	606.262	16.83	0.2790	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,329.50720	2,222.132	16.82	0.7233	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			558.70720	599.032	16.82	0.2767	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			0.00000	2,218.235	17.22	0.6642	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			0.00000	1,560.735	18.62	0.4438	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			0.00000	915.454	22.97	0.3103	11,227,127.86	12,264	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			0.00000	4,294.954	22.97	0.6897	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			0.00000	947.735	17.22	0.3358	11,623,020.81	12,264	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			0.00000	1,768.395	18.59	0.5580	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			0.00000	1,547.895	18.59	0.4420	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			0.00000	1,764.810	18.60	0.5571	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			0.00000	1,554.310	18.60	0.4429	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			0.00000	1,761.235	18.62	0.5562	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,627.53370	1,559.722	19.50	0.4962	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,960.33370	2,048.022	19.50	0.5038	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,624.33420	1,556.650	19.51	0.4954	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,967.13420	2,054.950	19.51	0.5046	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,630.74190	1,562.793	19.48	0.4970	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,953.54190	2,041.093	19.48	0.5030	0.00	0	0
Total £ / R Option												27,153,782.47	32,028	171,608
Total £ / R												138,872,988.47	37,261	214,165
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11340		0.11525			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11534		0.11723			0.0000	0.00	0	7,859
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11759		0.11954			0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11984		0.12186			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	7,883
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			533.34340	357.619	22.47	0.8788	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			8.44340	18.019	22.47	0.1212	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,524.90360	2,339.601	46.19	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00360	0.001	46.19	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,524.93160	1,339.624	30.86	0.9998	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.03160	0.024	30.86	0.0002	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	0.09	Call			2,729.97010	2,540.455	22.93	0.9861	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.57010	6.755	22.93	0.0139	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,757.63900	1,584.303	21.42	0.9153	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			34.23900	50.603	21.42	0.0847	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			956.05550	825.833	22.74	0.6809	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			232.65550	292.133	22.74	0.3191	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			718.79950	615.710	21.53	0.4783	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			764.49950	856.210	21.53	0.5217	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,009.30090	1,836.276	18.51	0.9013	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			55.00090	76.776	18.51	0.0987	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,215.47760	1,075.421	19.21	0.7103	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			261.17760	315.921	19.21	0.2897	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			785.38950	874.356	20.77	0.4669	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			650.03080	566.784	22.89	0.3792	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,464.13080	1,583.084	22.89	0.6208	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,481.88350	1,334.733	18.56	0.7290	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			295.98350	351.033	18.56	0.2710	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			971.28950	858.056	20.77	0.5331	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	7,883
€ / R	On	14/09/2015	Foreign Exchange Future			15.31860		15.44630			0.0000	17,938,080.60	1,171	34,851
€ / R	On	21/09/2015	Foreign Exchange Future			15.33850		15.46630			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.44230		15.57130			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.58130		15.71230			0.0000	9,037,154.00	580	71,983
€ / R	On	25/01/2016	Foreign Exchange Future			15.72350		15.85630			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.87960		16.01500			0.0000	396,990,000.00	25,000	27,555
€ / R	On	13/06/2016	Foreign Exchange Future			16.17980		16.32250			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.52090		16.66950			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.78790		16.93260			0.0000	0.00	0	0
Total € / R Future												423,965,234.60	26,751	134,639
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.00000	0.020	43.57	0.0001	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,446.30000	2,318.624	38.88	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.00000	0.024	38.88	0.0001	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			849.25580	722.875	21.69	0.9716	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			2.95580	4.275	21.69	0.0284	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,546.30000	2,418.623	40.44	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.00000	0.023	40.44	0.0001	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,526.30000	2,398.623	40.13	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.00000	0.023	40.13	0.0001	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			267.55030	161.882	17.46	0.5909	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			71.25030	93.282	17.46	0.4091	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,416.30000	2,288.625	38.41	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.00000	0.025	38.41	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			1,067.23740	939.914	23.11	0.9907	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			0.93740	1.314	23.11	0.0093	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			260.42070	155.659	17.39	0.5787	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			74.12070	97.059	17.39	0.4213	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			560.80830	438.197	19.74	0.8871	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			3,186.30000	3,058.615	50.44	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.00000	0.015	50.44	0.0001	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,746.30000	2,618.620	43.57	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			14.50830	19.597	19.74	0.1129	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			274.76840	168.223	17.52	0.6030	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			68.46840	89.623	17.52	0.3970	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			4,276.30000	4,148.600	29.00	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00000	0.000	29.00	0.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			1,130.67860	1,001.815	17.88	0.9818	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			4.37860	3.315	17.88	0.0182	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			1,120.79150	991.907	17.79	0.9813	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			4.49150	3.407	17.79	0.0187	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			641.63850	519.676	16.35	0.8658	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			25.33850	31.176	16.35	0.1342	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			1,140.56880	1,011.726	17.96	0.9823	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			4.26880	3.226	17.96	0.0177	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,260.98520	1,134.974	16.20	0.9017	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			39.68520	42.674	16.20	0.0983	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			798.19650	685.871	16.90	0.7250	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			146.89650	163.571	16.90	0.2750	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,278.95620	1,152.731	16.19	0.9059	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			37.65620	40.431	16.19	0.0941	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,269.95970	1,143.840	16.19	0.9038	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			38.65970	41.540	16.19	0.0962	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.00430	0.919	24.25	0.0016	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,674.93520	2,543.792	17.99	0.9771	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			12.63520	12.492	17.99	0.0229	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			45.66350	44.381	16.19	0.0752	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			363.07830	301.965	20.52	0.3081	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,150.77830	1,220.665	20.52	0.6919	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			967.37410	855.093	16.90	0.6846	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			265.07410	283.793	16.90	0.3154	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,763.30430	4,632.219	24.25	0.9984	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			276.60560	296.175	16.97	0.3243	14,808,775.00	50,000	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			806.05130	702.235	17.51	0.6017	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			383.75130	410.935	17.51	0.3983	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,498.74020	1,371.388	16.06	0.8641	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			86.44020	90.088	16.06	0.1359	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,857.96350	1,725.681	16.19	0.9248	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			979.84590	867.003	16.86	0.6905	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			257.54590	275.703	16.86	0.3095	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			973.59400	861.031	16.88	0.6875	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			261.29400	279.731	16.88	0.3125	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			948.90560	837.476	16.97	0.6757	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,217.37140	1,098.121	16.36	0.7162	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			281.07140	294.621	16.36	0.2838	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,429.59890	1,305.493	16.10	0.7836	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			193.29890	201.993	16.10	0.2164	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,422.18080	1,298.186	16.11	0.7815	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			195.88080	204.686	16.11	0.2185	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,264.94750	1,143.728	16.28	0.7327	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			258.64750	270.228	16.28	0.2673	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,437.04000	1,312.821	16.10	0.7857	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			190.74000	199.321	16.10	0.2143	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,261.77970	2,126.544	16.03	0.8942	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			96.77970	96.944	16.03	0.1058	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			767.59220	682.506	19.10	0.4511	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,052.59220	1,102.906	19.10	0.5489	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,002.15620	2,867.104	16.82	0.9545	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			37.15620	37.504	16.82	0.0455	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			892.32940	798.771	18.35	0.5128	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			827.32940	869.171	18.35	0.4872	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			818.57060	729.681	18.78	0.4767	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			953.57060	1,000.081	18.78	0.5233	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,859.94030	2,724.843	16.67	0.9461	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			44.94030	45.243	16.67	0.0539	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,427.75350	1,305.665	16.20	0.7282	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			312.75350	326.065	16.20	0.2718	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,330.38030	1,209.931	16.33	0.6976	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			365.38030	380.331	16.33	0.3024	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,148.32630	1,042.122	17.05	0.6286	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			503.32630	532.522	17.05	0.3714	13,313,055.00	25,000	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,129.06980	1,993.869	15.88	0.8780	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			114.06980	114.269	15.88	0.1220	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,120.30550	1,985.112	15.87	0.8769	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			115.30550	115.512	15.87	0.1231	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,102.81470	1,967.630	15.85	0.8746	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			117.81470	118.030	15.85	0.1254	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,137.84280	2,002.640	15.89	0.8792	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			112.84280	113.040	15.89	0.1208	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,312.21050	2,168.447	15.69	0.8465	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			189.71050	188.647	15.69	0.1535	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,570.35070	1,442.195	16.38	0.6880	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			487.85070	502.396	16.38	0.3120	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			856.93930	894.010	17.89	0.4342	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,564.50490	1,436.493	16.39	0.6862	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			492.00490	506.693	16.39	0.3138	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	Call			1,558.67870	1,430.810	16.41	0.6845	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			496.17870	511.010	16.41	0.3155	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,219.43930	1,113.810	17.89	0.5658	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,132.69700	1,991.113	15.89	0.7594	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			403.19700	410.213	15.89	0.2406	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,125.51400	1,984.887	15.90	0.7580	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			406.01400	413.987	15.90	0.2420	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,118.34960	1,978.681	15.92	0.7565	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			408.84960	417.781	15.92	0.2435	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,572.92630	1,609.829	19.74	0.4779	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,502.12770	1,394.520	19.75	0.5211	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,579.52770	1,616.620	19.75	0.4789	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,508.92800	1,400.949	19.72	0.5231	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,566.32800	1,603.049	19.72	0.4769	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,505.52630	1,397.729	19.74	0.5221	0.00	0	0
Total € / R Option												28,121,830.00	75,000	369,140
Total € / R												452,087,064.60	101,751	503,779
AUS / R	On	14/09/2015	Foreign Exchange Future			9.64250		9.66220			0.0000	0.00	0	1,980
AUS / R	On	11/12/2015	Foreign Exchange Future			9.74880		9.76960			0.0000	0.00	0	9,760
AUS / R	On	14/03/2016	Foreign Exchange Future			9.87290		9.89490			0.0000	0.00	0	2,250
AUS / R	On	13/06/2016	Foreign Exchange Future			9.99820		10.02450			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.14350		10.17380			0.0000	0.00	0	0
Total AUS / R Future												0.00	0	13,990
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			1.59080	0.604	24.08	0.0069	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			679.39080	698.104	24.08	0.9931	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			1.52160	0.570	24.21	0.0065	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			689.32160	708.070	24.21	0.9935	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			1.45590	0.539	24.35	0.0061	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			699.25590	718.039	24.35	0.9939	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			611.53370	605.825	16.57	0.6911	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.91390	1.324	21.49	0.0039	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,521.19490	2,499.874	21.94	0.9968	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.59490	1.074	21.94	0.0032	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,471.34720	2,449.993	21.72	0.9965	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.74720	1.193	21.72	0.0035	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,421.51390	2,400.124	21.49	0.9961	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			586.88040	555.020	14.30	0.7546	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			117.28040	106.220	14.30	0.2454	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			401.67650	368.312	14.78	0.5962	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			232.07650	219.512	14.78	0.4038	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			181.13370	154.625	16.57	0.3089	0.00	0	201
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			233.54490	227.107	13.79	0.3340	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			629.96570	602.113	13.77	0.6739	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			225.06570	219.213	13.77	0.3261	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			624.18190	596.039	13.78	0.6699	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			229.28190	223.139	13.78	0.3301	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			618.44490	590.007	13.79	0.6660	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			537.09820	501.087	15.49	0.5029	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			592.59820	582.887	15.49	0.4971	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			533.41180	497.473	15.51	0.5001	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			598.91180	589.273	15.51	0.4999	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			529.75710	493.885	15.54	0.4973	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			605.25710	595.685	15.54	0.5027	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			666.30490	625.623	15.99	0.5163	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			702.50490	692.123	15.99	0.4837	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			673.73940	632.863	15.95	0.5210	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			689.93940	679.363	15.95	0.4790	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			670.01230	629.232	15.97	0.5187	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			696.21230	685.732	15.97	0.4813	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												0.00	0	14,593
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.39710		10.42840			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.55640		10.58920			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.73470		10.77010			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			788.57220	757.191	21.43	0.9988	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			0.17220	0.091	21.43	0.0012	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			778.58740	747.198	21.29	0.9987	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			0.18740	0.098	21.29	0.0013	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			768.60390	737.205	21.14	0.9986	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			0.20390	0.105	21.14	0.0014	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			418.57360	378.432	16.25	0.5469	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			319.37360	312.032	16.25	0.4531	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			413.90200	373.815	16.27	0.5423	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			324.70200	317.415	16.27	0.4577	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			409.27560	369.243	16.30	0.5377	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			330.07560	322.843	16.30	0.4623	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			539.04740	528.014	15.92	0.5017	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			506.67550	460.084	15.86	0.5046	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			526.57550	515.384	15.86	0.4954	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			502.89750	456.383	15.89	0.5014	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			532.79750	521.683	15.89	0.4986	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			499.14740	452.714	15.92	0.4983	0.00	0	0
Total CAD/ R Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R									0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Future					0.00000			0.0000	0.00	0	24,000
Total CF CANDO CAGH Future									0.00	0	24,000
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Put			160.01000	160.010		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Put			159.99000	159.990		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Put			160.00000	160.000		0.0000	0.00	0	0
Total CF CANDO CAGH Option									0.00	0	0
Total CF CANDO CAGH									0.00	0	24,000
CHF / R On 14/09/2015 Foreign Exchange Future			14.02490		14.10690			0.0000	0.00	0	1,533
CHF / R On 11/12/2015 Foreign Exchange Future			14.29020		14.37450			0.0000	0.00	0	7,345
CHF / R On 14/03/2016 Foreign Exchange Future			14.59360		14.68160			0.0000	0.00	0	0
Total CHF / R Future									0.00	0	8,878
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			1,317.88730	1,235.576	30.20	0.9957	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			0.98730	0.676	30.20	0.0043	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			1,307.92060	1,225.609	30.13	0.9955	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			1.02060	0.710	30.13	0.0045	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			1,297.95500	1,215.644	30.05	0.9953	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			1.05500	0.744	30.05	0.0047	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			372.90670	386.193	18.21	0.3939	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			742.19340	671.324	18.23	0.6030	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			377.69340	391.124	18.23	0.3970	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			752.65540	681.494	18.18	0.6092	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			368.15540	381.294	18.18	0.3908	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			747.40670	676.393	18.21	0.6061	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	14.99	Call			717.31240	652.745	19.81	0.4530	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	14.99	Put			1,025.71240	1,049.145	19.81	0.5470	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.00	Call			714.20120	649.781	19.84	0.4513	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.00	Put			1,032.60120	1,056.181	19.84	0.5487	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.01	Call			711.10290	646.837	19.86	0.4495	0.00	0	0
CHF / R On 14/03/2016 Foreign Exchange Option	15.01	Put			1,039.50290	1,063.237	19.86	0.5505	0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	8,878
CNH / R On 14/09/2015 Foreign Exchange Future			2.12060		2.13590			0.0000	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.13350		2.14980			0.0000	0.00	0	25,110
CNH / R On 14/03/2016 Foreign Exchange Future			2.15190		2.16840			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	25,110
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call		1,362.70240	1,209.370	23.49	0.9840	0.00	0	0	
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put		3.70240	3.370	23.49	0.0160	0.00	0	0	
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call		1,263.96440	1,110.465	22.70	0.9788	0.00	0	0	
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put		4.96440	4.465	22.70	0.0212	0.00	0	0	
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call		1,461.80160	1,308.262	23.87	0.9890	0.00	0	0	
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put		2.80160	2.262	23.87	0.0110	0.00	0	0	
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call		1,679.21650	1,520.421	17.89	0.7597	0.00	0	0	
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put		281.21650	285.421	17.89	0.2403	0.00	0	0	
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call		1,834.00110	1,674.025	18.02	0.7914	0.00	0	0	
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put		236.00110	239.025	18.02	0.2086	0.00	0	0	
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call		1,755.85390	1,596.425	17.95	0.7759	0.00	0	0	
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put		257.85390	261.425	17.95	0.2241	0.00	0	0	
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put		1,433.47470	1,466.461	18.52	0.5535	0.00	0	0	
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call		1,095.10490	959.408	18.40	0.4731	0.00	0	0	
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put		1,311.10490	1,340.408	18.40	0.5269	0.00	0	0	
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call		1,055.65320	921.783	18.46	0.4597	0.00	0	0	
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put		1,371.65320	1,402.783	18.46	0.5403	0.00	0	0	
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call		1,017.47470	885.461	18.52	0.4465	0.00	0	0	
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	14/09/2015	Foreign Exchange Future			2.05180		2.07030		0.0000	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Future			2.08840		2.10750		0.0000	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Future			2.12980		2.14960		0.0000	0.00	0	0	
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put		0.03710	0.033	39.05	0.0001	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call		3,203.04490	3,018.035	37.92	0.9998	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put		0.04490	0.035	37.92	0.0002	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call		3,103.05440	2,918.037	36.80	0.9998	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put		0.05440	0.037	36.80	0.0002	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call		3,303.03710	3,118.033	39.05	0.9999	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put		463.12270	482.043	20.71	0.3206	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call		1,476.98460	1,307.077	20.82	0.6615	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put		501.98460	523.077	20.82	0.3385	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call		1,603.58820	1,429.489	20.67	0.6966	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put		428.58820	445.489	20.67	0.3034	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call		1,538.12270	1,366.043	20.71	0.6794	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call		1,161.48550	1,007.536	18.11	0.4968	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put		1,165.48550	1,209.536	18.11	0.5032	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call		1,122.73780	970.964	18.23	0.4830	0.00	0	0	
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put		1,226.73780	1,272.964	18.23	0.5170	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	14/03/2016	Foreign Exchange Option	2.14	Call			1,201.41660	1,045.529	17.99	0.5109	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,105.41660	1,147.529	17.99	0.4891	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			0.13040		0.12970			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.13030		0.12960			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12990		0.12900			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12880		0.12790			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			0.06880		0.06930			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06240		0.06240			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05820		0.05920			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05570		0.05710			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	30,268
Total NGN / R												0.00	0	30,268
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.76910		8.72380			0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Future			8.78100		8.73520			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.85190		8.80640			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.94720		8.90250			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.04450		9.00250			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			7.01570	7.519	21.35	0.0770	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			373.21570	328.419	21.35	0.9230	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			6.50700	6.980	21.47	0.0720	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			382.70700	337.880	21.47	0.9280	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			6.03380	6.479	21.59	0.0672	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			392.23380	347.379	21.59	0.9328	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			167.46640	195.422	15.11	0.7261	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			62.26640	44.422	15.11	0.2739	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			144.29630	140.302	13.34	0.3592	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			427.89630	378.402	13.34	0.6408	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			141.91910	137.767	13.38	0.3537	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			435.51910	385.867	13.38	0.6463	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			139.58730	135.283	13.43	0.3482	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			443.18730	393.383	13.43	0.6518	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			309.61190	305.417	15.28	0.4442	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			547.11190	498.217	15.28	0.5558	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			306.58640	302.200	15.31	0.4405	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			554.08640	505.000	15.31	0.5595	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			303.59160	299.019	15.34	0.4368	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			561.09160	511.819	15.34	0.5632	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			499.58080	497.249	15.28	0.5380	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			507.08080	462.749	15.28	0.4620	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			507.34440	505.582	15.23	0.5446	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			494.84440	451.082	15.23	0.4554	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			503.42290	501.396	15.25	0.5413	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			500.92290	456.896	15.25	0.4587	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11710		1.11920			0.0000	4,468.40	4	379
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11880		1.12090			0.0000	167,820.00	150	3
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12100		1.12310			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12360		1.12560			0.0000	0.00	0	0
Total QUANTO € / \$ Future												172,288.40	154	382
Total QUANTO € / \$												172,288.40	154	382
RAIN	On	14/09/2015	Foreign Exchange Future			24,042.59000		24,241.79000			0.0000	0.00	0	0
RAIN	On	11/12/2015	Foreign Exchange Future			24,374.03000		24,580.11000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future			9.69500		9.72500			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.81180		9.84240			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call			498.23550	426.419	45.24	0.7676	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			113.23550	71.419	45.24	0.2324	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			486.60260	415.669	44.30	0.7657	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			111.60260	70.669	44.30	0.2343	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			474.96770	404.922	43.37	0.7637	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			109.96770	69.922	43.37	0.2363	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,136.49700	1,437.304	61.79	0.6232	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			634.09700	965.504	61.79	0.3768	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,123.79520	1,413.593	60.80	0.6219	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			631.39520	951.793	60.80	0.3781	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,108.22640	1,389.855	59.80	0.6206	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			625.82640	938.055	59.80	0.3794	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.52000		4.57220			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.46570		4.51900			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.41460		4.46720			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			12.18690	3.108	12.91	0.0973	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			49.98690	93.108	12.91	0.9027	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			17.58810	4.621	12.15	0.1416	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			35.38810	74.621	12.15	0.8584	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			14.65080	3.781	12.53	0.1172	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			42.45080	83.781	12.53	0.8828	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			171.43840	337.975	38.88	0.5281	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			142.43840	362.275	38.88	0.4719	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			166.32670	333.497	38.88	0.5236	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			147.32670	367.797	38.88	0.4764	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			161.72830	329.065	38.88	0.5191	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			152.72830	373.365	38.88	0.4809	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			210.70980	325.967	28.56	0.5077	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			233.50980	401.367	28.56	0.4923	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			206.53550	321.722	28.56	0.5034	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			239.33550	407.122	28.56	0.4966	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			202.43330	317.520	28.56	0.4990	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			245.23330	412.920	28.56	0.5010	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			1.38120		1.38590			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.34840		1.35330			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.32260		1.32770			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,818
Total ZMW / R												0.00	0	7,818
Total Futures												4,166,789,645.30	294,383	1,146,429
Total Options												152,655,030.89	362,896	3,042,595
Grand Total:												4,319,444,676.19	657,279	4,189,024