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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/10/2015	Foreign Exchange Future	13.08060	13.08400			0.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Future	13.09870	13.07950			0.0000	0.00	0	600
\$ / R	On	22/10/2015	Foreign Exchange Future	13.10100	13.08410			0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future	13.11500	13.09790			0.0000	1,285,270.00	98	350
\$ / R	On	30/10/2015	Foreign Exchange Future	13.11960	13.10240			0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Future	13.13320	13.11600			0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Future	13.14450	13.12720			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future	13.16040	13.14300			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future	13.16270	13.14530			0.0000	0.00	0	150
\$ / R	On	20/11/2015	Foreign Exchange Future	13.16720	13.14990			0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Future	13.17650	13.15910			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future	13.17880	13.16140			0.0000	672,118.80	51	301
\$ / R	On	08/12/2015	Foreign Exchange Future	13.20890	13.19140			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future	13.21580	13.19830			0.0000	141,580,865.40	10,713	727,811
\$ / R	On	21/12/2015	Foreign Exchange Future	13.23890	13.22140			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future	13.29660	13.27900			0.0000	0.00	0	1,650
\$ / R	On	27/01/2016	Foreign Exchange Future	13.33040	13.31260			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future	13.36760	13.34980			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future	13.38390	13.36600			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future	13.39780	13.37990			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future	13.43270	13.41470			0.0000	0.00	0	272

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 Future			13.43970		13.42170			0.0000	15,791,647.50	1,175	83,361
\$ / R	On	16/03/2016	Foreign Exchange Future			13.44440		13.42630			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.46070		13.44260			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.47460		13.45650			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.52110		13.50290			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.54020		13.52190			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.61470		13.59580			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.63870		13.61970			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.64590		13.62680			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.65560		13.63630			0.0000	2,048,340.00	150	31,226
\$ / R	On	28/06/2016	Foreign Exchange Future			13.69160		13.67210			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.76200		13.74210			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.79950		13.77940			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.83700		13.81680			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			13.86450		13.84420			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			13.86950		13.84920			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.88700		13.86660			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.89700		13.87660			0.0000	0.00	0	6,324
\$ / R	On	28/09/2016	Foreign Exchange Future			13.91950		13.89900			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.99280		13.97280			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.09390		14.07420			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.14290		14.12340			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.15820		14.13880			0.0000	0.00	0	500
\$ / R	On	13/03/2017	Foreign Exchange Future			14.41550		14.39700			0.0000	0.00	0	0
Total \$ / R Future												161,378,241.70	12,187	853,845
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Call			0.01210	0.000	9.82	0.0000	0.00	0	0
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			916.01210	919.400	9.82	1.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			21.47420	15.767	14.73	0.1514	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			251.97420	227.067	14.73	0.8486	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			12.92720	9.029	15.66	0.0911	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			323.42720	300.329	15.66	0.9089	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			2.76180	1.864	18.44	0.0202	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			553.26180	533.164	18.44	0.9798	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			17.18430	12.291	16.12	0.0972	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			393.08430	371.291	16.12	0.9028	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,297.92950	2,315.027	29.92	0.9998	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.02950	0.027	29.92	0.0002	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,947.99870	1,965.083	27.32	0.9995	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.09870	0.083	27.32	0.0005	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			50.51000	45.086	16.33	0.2085	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			392.61000	370.087	16.33	0.7915	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			33.37620	28.579	16.89	0.1413	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			495.47620	473.579	16.89	0.8587	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.09830	0.105	42.10	0.0004	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,882.19830	3,865.105	42.10	0.9996	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	30/10/2015	Foreign Exchange Option	14.00	Call			10.32900	8.407	19.07	0.0427	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			907.92900	888.807	19.07	0.9573	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			15.71120	13.002	18.43	0.0639	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			783.31120	763.402	18.43	0.9361	0.00	0	13,360
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			251.99830	257.741	15.04	0.6206	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			135.99830	124.541	15.04	0.3794	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			44.46750	42.220	17.38	0.1543	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			628.46750	609.020	17.38	0.8457	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			446.09910	457.226	14.91	0.8246	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			50.09910	44.026	14.91	0.1754	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			203.56250	207.744	14.98	0.5113	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			216.36250	203.244	14.98	0.4887	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			46.44800	45.194	17.63	0.1475	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			729.24800	710.694	17.63	0.8525	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			18.98170	17.850	19.73	0.0620	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			1,141.78170	1,123.350	19.73	0.9380	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			276.89070	283.757	14.90	0.6190	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			149.69070	139.257	14.90	0.3810	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			143.56730	147.200	15.87	0.3592	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			400.56730	386.800	15.87	0.6408	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			230.00440	236.827	14.90	0.5159	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			237.00440	226.427	14.90	0.4841	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			157.96550	162.154	15.67	0.3878	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			364.96550	351.754	15.67	0.6122	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			163.80230	167.181	15.71	0.3914	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			368.50230	354.481	15.71	0.6086	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			228.02500	233.562	15.02	0.5041	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			252.72500	240.862	15.02	0.4959	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			253.45050	259.670	15.13	0.5269	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			243.55050	232.470	15.13	0.4731	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			85.09230	85.850	17.34	0.2178	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			685.19230	668.650	17.34	0.7822	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			110.59350	112.319	17.08	0.2599	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			631.49350	615.818	17.08	0.7401	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			67.19340	67.428	18.30	0.1656	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			898.09340	880.928	18.30	0.8344	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			335.27840	344.636	15.23	0.5989	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			203.87840	195.835	15.23	0.4011	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,361.83940	2,379.207	20.58	0.9984	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.43940	0.407	20.58	0.0016	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,012.41650	2,029.761	19.07	0.9963	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.01650	0.962	19.07	0.0037	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			602.67740	615.697	14.77	0.8145	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			71.27740	66.897	14.77	0.1855	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			87.33210	88.063	17.75	0.2073	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			775.93210	759.263	17.75	0.7927	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	17.45	Call			2.95890	3.173	33.65	0.0069	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,291.55890	4,274.373	33.65	0.9931	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			173.84850	177.317	16.25	0.3729	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			442.44850	428.517	16.25	0.6271	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			120.88520	122.911	17.04	0.2761	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			609.48520	594.111	17.04	0.7239	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			105.91030	107.539	17.33	0.2464	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			674.51030	658.739	17.33	0.7536	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			236.93010	242.116	15.57	0.4744	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			315.53010	303.316	15.57	0.5256	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			233.14150	238.226	15.61	0.4687	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			321.74150	309.426	15.61	0.5313	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			204.77700	209.093	15.89	0.4245	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			373.37700	360.293	15.89	0.5755	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			444.16330	455.201	15.02	0.7029	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			132.76330	126.401	15.02	0.2971	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			393.36210	403.652	15.12	0.6576	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			161.96210	154.852	15.12	0.3424	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			896.51440	912.120	15.15	0.8863	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			45.11440	43.220	15.15	0.1137	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.13790	0.118	32.85	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,571.83790	7,554.318	32.85	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			23.39460	22.831	24.14	0.0459	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,395.09460	2,377.031	24.14	0.9541	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			19.45760	18.883	24.97	0.0378	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,621.15760	2,603.083	24.97	0.9622	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			16.84690	16.085	29.00	0.0289	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,318.54690	3,300.285	29.00	0.9711	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			39.13270	38.726	22.09	0.0777	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,840.83270	1,822.926	22.09	0.9223	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			29.54010	29.020	23.17	0.0584	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			2,131.24010	2,113.220	23.17	0.9416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			26.56980	26.026	23.60	0.0524	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			2,248.26980	2,230.226	23.60	0.9476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			50.36130	50.134	21.19	0.0999	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,602.06130	1,584.334	21.19	0.9001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			45.90310	45.599	21.51	0.0912	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,687.60310	1,669.799	21.51	0.9088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			40.30060	39.910	21.98	0.0801	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,812.00060	1,794.110	21.98	0.9199	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			73.51710	73.805	19.92	0.1443	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,275.21710	1,258.005	19.92	0.8557	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			65.86090	65.938	20.28	0.1298	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,367.56090	1,350.138	20.28	0.8702	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			53.06960	52.892	21.01	0.1052	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,554.76960	1,537.092	21.01	0.8948	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		84.16710	84.764	19.48	0.1643	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		1,165.86710	1,148.964	19.48	0.8357	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		82.26930	82.811	19.55	0.1607	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		1,183.96930	1,167.011	19.55	0.8393	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		76.02030	76.380	19.81	0.1491	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,247.72030	1,230.580	19.81	0.8509	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		101.34780	102.465	18.89	0.1956	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		1,023.04780	1,006.665	18.89	0.8044	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		92.28940	93.130	19.18	0.1792	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		1,093.98940	1,077.330	19.18	0.8208	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		88.11800	88.833	19.33	0.1715	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		1,129.81800	1,113.033	19.33	0.8285	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		116.93710	118.542	18.45	0.2231	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		918.63710	902.742	18.45	0.7769	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		115.53780	117.098	18.48	0.2207	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		927.23780	911.298	18.48	0.7793	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		110.12920	111.519	18.63	0.2112	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		961.82920	945.719	18.63	0.7888	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		144.08780	146.555	17.83	0.2691	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		775.78780	760.754	17.83	0.7309	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		130.43550	132.468	18.11	0.2463	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		842.13550	826.668	18.11	0.7537	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		128.85210	130.833	18.15	0.2436	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		850.55210	835.033	18.15	0.7564	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		175.13310	178.587	17.36	0.3178	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		656.83310	642.787	17.36	0.6822	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		166.23140	169.404	17.48	0.3042	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		687.93140	673.604	17.48	0.6958	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		149.80410	152.453	17.74	0.2783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		751.50410	736.653	17.74	0.7217	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		184.52300	188.272	17.23	0.3320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		626.22300	612.472	17.23	0.6680	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		182.12800	185.802	17.26	0.3284	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		633.82800	620.002	17.26	0.6716	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		179.76650	183.365	17.29	0.3249	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		641.46650	627.565	17.29	0.6751	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		194.42470	198.483	17.11	0.3467	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		596.12470	582.683	17.11	0.6533	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		189.40740	193.310	17.17	0.3393	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		611.10740	597.510	17.17	0.6607	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		186.95000	190.774	17.20	0.3356	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		618.65000	604.974	17.20	0.6644	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		221.57530	226.468	16.79	0.3857	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		523.27530	510.668	16.79	0.6143	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		215.85770	220.577	16.85	0.3776	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		537.55770	524.777	16.85	0.6224	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			196.98140	201.120	17.07	0.3505	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			588.68140	575.319	17.07	0.6495	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			259.12150	265.125	16.41	0.4365	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			440.82150	429.324	16.41	0.5635	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			252.46190	258.271	16.47	0.4277	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			454.16190	442.471	16.47	0.5723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			239.63330	245.065	16.60	0.4105	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			481.33330	469.265	16.60	0.5895	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			283.78090	290.485	16.19	0.4680	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			395.48090	384.686	16.19	0.5320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			280.12810	286.728	16.22	0.4634	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			401.82810	390.928	16.22	0.5366	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			265.95170	272.150	16.35	0.4453	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			427.65170	416.350	16.35	0.5547	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			318.73690	326.389	15.91	0.5104	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			340.43690	330.589	15.91	0.4896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			306.66210	313.995	16.00	0.4961	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			358.36210	348.195	16.00	0.5039	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			295.01430	302.029	16.10	0.4819	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			376.71430	366.229	16.10	0.5181	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			340.97970	349.183	15.80	0.5347	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			312.67970	303.383	15.80	0.4653	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			327.02500	334.895	15.84	0.5201	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			328.72500	319.095	15.84	0.4799	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			322.85570	330.619	15.87	0.5152	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			334.55570	324.819	15.87	0.4848	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			401.27300	410.818	15.65	0.5935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			252.97300	245.018	15.65	0.4065	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			375.27300	384.258	15.71	0.5690	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			276.97300	268.458	15.71	0.4310	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			350.53060	358.953	15.78	0.5445	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			302.23060	293.153	15.78	0.4555	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			511.66140	523.297	15.41	0.6852	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			173.36140	167.497	15.41	0.3148	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			486.89380	498.101	15.46	0.6663	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			188.59380	182.301	15.46	0.3337	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			428.54010	438.643	15.59	0.6180	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			230.24010	222.843	15.59	0.3820	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			570.32980	582.901	15.29	0.7267	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			142.02980	137.101	15.29	0.2733	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			550.32490	562.589	15.33	0.7131	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			152.02490	146.789	15.33	0.2869	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			517.97930	529.722	15.39	0.6899	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			169.67930	163.922	15.39	0.3101	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			691.90370	706.060	15.07	0.7989	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			93.60370	90.260	15.07	0.2011	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		618.72580	631.982	15.20	0.7575	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		120.42580	116.182	15.20	0.2425	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		577.09690	589.769	15.28	0.7312	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		138.79690	133.969	15.28	0.2688	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		722.44980	736.937	15.02	0.8144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		84.14980	81.137	15.02	0.1856	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		714.74700	729.153	15.04	0.8106	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		86.44700	83.353	15.04	0.1894	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		707.08810	721.411	15.05	0.8067	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		88.78810	85.611	15.05	0.1933	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,051.13190	1,067.198	15.44	0.9162	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		32.83190	31.398	15.44	0.0838	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,032.91850	1,048.923	15.42	0.9122	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		34.61850	33.123	15.42	0.0878	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		771.28570	786.101	15.07	0.8347	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		72.98570	70.301	15.07	0.1653	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,124.75110	1,141.044	15.53	0.9306	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		26.45110	25.244	15.53	0.0694	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,078.59950	1,094.754	15.47	0.9218	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		30.29950	28.954	15.47	0.0782	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,069.42460	1,085.550	15.46	0.9200	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		31.12460	29.750	15.46	0.0800	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,265.62790	1,282.268	15.71	0.9523	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		17.32790	16.468	15.71	0.0477	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,218.30300	1,234.839	15.65	0.9458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		20.00300	19.038	15.65	0.0542	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,180.69660	1,197.140	15.60	0.9401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		22.39660	21.340	15.60	0.0599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,458.94990	1,475.936	16.27	0.9697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		10.64990	10.136	16.27	0.0303	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,410.23240	1,427.144	16.10	0.9662	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		11.93240	11.344	16.10	0.0338	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,313.27110	1,330.007	15.76	0.9581	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		14.97110	14.207	15.76	0.0419	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,803.08200	1,820.393	17.47	0.9859	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		4.78200	4.593	17.47	0.0141	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,605.86370	1,623.024	16.79	0.9781	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		7.56370	7.224	16.79	0.0219	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,596.03860	1,613.189	16.75	0.9776	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		7.73860	7.389	16.75	0.0224	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,249.99120	2,267.451	19.00	0.9948	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.69120	1.651	19.00	0.0052	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,200.19910	2,217.650	18.83	0.9942	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		1.89910	1.850	18.83	0.0058	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,998.32830	4,015.823	24.69	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.02830	0.023	24.69	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	11/12/2015	Foreign Exchange Option	9.25	Call			3,948.33570	3,965.829	24.69	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.03570	0.029	24.69	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,001.31670	2,018.717	18.15	0.9909	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			3.01670	2.917	18.15	0.0091	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,048.32240	4,065.818	24.69	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.02240	0.018	24.69	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,075.24600	2,092.677	17.86	0.9893	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			3.84600	3.777	17.86	0.0107	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			122.60320	123.544	18.77	0.2136	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,051.20320	1,034.644	18.77	0.7864	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			11.14020	11.159	32.45	0.0177	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,659.74020	4,642.259	32.45	0.9823	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,423.16680	2,440.649	18.92	0.9949	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			1.76680	1.748	18.92	0.0051	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,085.16200	2,102.595	17.89	0.9895	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			3.76200	3.696	17.89	0.0105	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			588.77690	600.320	15.10	0.6599	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			239.77690	233.720	15.10	0.3401	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			167.33080	166.984	19.20	0.2237	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,334.73080	1,316.584	19.20	0.7763	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			103.18970	101.974	21.27	0.1396	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,950.58970	1,931.574	21.27	0.8604	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			542.67560	551.091	15.42	0.5966	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			340.07560	330.691	15.42	0.4034	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			93.08200	91.765	21.75	0.1258	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			2,100.48200	2,081.365	21.75	0.8742	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			379.22920	383.389	16.30	0.4591	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			566.62920	552.989	16.30	0.5409	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,543.81720	1,561.326	15.43	0.9369	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			31.21720	30.926	15.43	0.0631	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			617.35550	626.829	15.16	0.6482	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			274.75550	266.429	15.16	0.3518	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,778.20650	1,795.408	15.79	0.9471	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			28.40650	27.808	15.79	0.0529	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			114.55510	113.297	21.78	0.1409	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,164.75510	2,145.697	21.78	0.8591	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			328.87470	330.759	17.57	0.3685	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			892.87470	876.859	17.57	0.6315	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			475.36340	479.876	16.41	0.4890	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			595.46340	582.076	16.41	0.5110	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			189.04580	188.299	20.09	0.2159	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,649.14580	1,630.499	20.09	0.7841	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			119.99110	118.672	22.26	0.1380	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			2,380.09110	2,360.872	22.26	0.8620	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,626.16110	1,643.207	15.40	0.9219	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			46.26110	45.407	15.40	0.0781	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,052.72280	1,067.004	14.88	0.7835	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			168.02280	164.304	14.88	0.2165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,848.55030	2,827.500	23.38	0.8751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,389.63640	2,407.514	16.79	0.9695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			17.93640	17.814	16.79	0.0305	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,909.70770	1,927.473	15.85	0.9385	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			38.00770	37.773	15.85	0.0615	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,813.24450	1,794.619	20.48	0.7841	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,862.57610	1,880.323	15.75	0.9343	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			40.87610	40.623	15.75	0.0657	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			16.60410	17.390	29.62	0.0198	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,824.90410	6,807.690	29.62	0.9802	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			120.25030	117.200	23.38	0.1249	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,525.53430	1,507.228	19.62	0.7421	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			116.22800	113.030	25.00	0.1150	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,194.52800	3,173.330	25.00	0.8850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			114.35130	111.053	26.15	0.1094	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,442.65130	3,421.353	26.15	0.8906	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			204.94450	204.319	20.48	0.2159	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,200.28330	1,183.030	18.57	0.6799	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			180.07190	179.229	21.10	0.1905	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			2,028.37190	2,009.529	21.10	0.8095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			141.74570	140.631	22.34	0.1501	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,470.04570	2,450.931	22.34	0.8499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			247.23430	246.928	19.62	0.2579	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			913.37060	897.620	17.59	0.6056	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			240.26740	239.857	19.75	0.2510	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,568.56740	1,550.157	19.75	0.7490	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			220.41160	219.936	20.15	0.2314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,698.71160	1,680.236	20.15	0.7686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			311.98330	312.730	18.57	0.3201	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			642.09870	628.293	16.57	0.5095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			277.97150	278.157	19.08	0.2879	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,356.27150	1,338.457	19.08	0.7121	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			263.54590	263.496	19.32	0.2739	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,431.84590	1,413.796	19.32	0.7261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			395.07060	397.320	17.59	0.3944	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			435.77590	424.857	15.75	0.4095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			379.79710	381.799	17.75	0.3813	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			958.09710	942.099	17.75	0.6187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			332.03610	333.125	18.30	0.3386	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,120.33610	1,103.425	18.30	0.6614	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			513.79870	517.993	16.57	0.4905	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			250.40980	242.402	14.86	0.2879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			486.44600	490.196	16.78	0.4693	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			694.74600	680.496	16.78	0.5307	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			445.43510	448.512	17.12	0.4365	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			783.73510	768.812	17.12	0.5635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			657.47590	664.557	15.75	0.5905	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			110.87630	108.138	14.82	0.1552	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			629.86920	636.550	15.88	0.5726	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			468.16920	456.850	15.88	0.4274	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			531.75730	536.249	16.43	0.5041	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			610.05730	596.549	16.43	0.4959	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			872.10980	882.102	14.86	0.7121	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			77.15190	76.649	14.91	0.1170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			785.19360	794.043	15.19	0.6663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			313.49360	304.343	15.19	0.3337	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			706.05990	713.832	15.53	0.6206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			384.35990	374.132	15.53	0.3794	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,272.57630	1,287.838	14.82	0.8448	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			67.20220	66.772	15.09	0.1034	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,046.04540	1,060.294	14.84	0.7786	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			174.34540	170.593	14.84	0.2214	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			909.74360	923.241	14.86	0.7288	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			228.04360	223.541	14.86	0.2712	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,448.85190	1,466.349	14.91	0.8830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			54.44870	54.108	15.38	0.0855	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,440.23070	1,457.404	14.89	0.8815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			78.53070	77.704	14.89	0.1185	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,397.53040	1,413.248	14.81	0.8738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			85.83040	83.548	14.81	0.1262	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,538.90220	1,556.472	15.09	0.8966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			63.55920	63.156	15.17	0.0983	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,493.72160	1,511.256	15.00	0.8900	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			72.02160	71.556	15.00	0.1100	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,457.80050	1,475.305	14.92	0.8844	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			76.10050	75.604	14.92	0.1156	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,676.14870	1,693.808	15.38	0.9145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,648.50790	1,666.151	15.32	0.9112	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			56.80790	56.451	15.32	0.0888	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,575.25920	1,592.856	15.17	0.9017	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			601.81420	607.779	16.08	0.5505	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			515.51420	503.379	16.08	0.4495	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			262.49460	262.281	19.43	0.2705	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,466.19460	1,447.881	19.43	0.7295	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			499.58040	503.136	16.86	0.4669	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			726.98040	712.436	16.86	0.5331	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			230.43110	229.775	20.25	0.2332	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,757.83110	1,739.075	20.25	0.7668	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			151.47980	150.205	22.68	0.1507	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,654.97980	2,635.605	22.68	0.8493	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	29/03/2016	Foreign Exchange Option	11.80	Call			1,717.84460	1,735.231	15.33	0.9098	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			61.34460	60.631	15.33	0.0902	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			576.21250	580.800	16.41	0.5152	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			619.71250	606.200	16.41	0.4848	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			210.51440	209.615	20.92	0.2090	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,004.01440	1,985.015	20.92	0.7910	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			483.09880	485.163	17.59	0.4215	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			950.19880	934.063	17.59	0.5785	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			231.40100	230.693	21.21	0.2133	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			2,148.50100	2,129.593	21.21	0.7867	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			222.40060	221.796	21.72	0.1999	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,360.50060	2,341.596	21.72	0.8001	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			177.81420	174.478	23.27	0.1567	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,945.91420	2,924.278	23.27	0.8433	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,795.71830	1,813.802	15.33	0.9014	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			73.81830	73.602	15.33	0.0986	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			659.41880	664.399	16.43	0.5337	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			637.51880	624.198	16.43	0.4663	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			214.11980	213.924	24.56	0.1671	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			3,318.31980	3,299.224	24.56	0.8329	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,882.62850	1,901.131	15.31	0.8949	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			86.82850	86.431	15.31	0.1051	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			748.93430	756.246	16.47	0.5518	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			653.13430	641.546	16.47	0.4482	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			234.85230	234.899	22.55	0.1918	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,769.05230	2,750.199	22.55	0.8082	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			321.95580	323.038	20.97	0.2550	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,152.25580	2,134.338	20.97	0.7450	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,559.91730	1,579.166	14.73	0.8423	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			140.21730	140.466	14.73	0.1577	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			867.82140	877.327	15.96	0.6041	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			541.02140	531.427	15.96	0.3959	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			863.40510	872.840	15.98	0.6018	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			546.60510	536.940	15.98	0.3982	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			872.26410	881.845	15.93	0.6064	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			535.46410	525.945	15.93	0.3936	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			924.30010	935.089	15.71	0.6292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			488.00010	479.489	15.71	0.3708	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			883.07790	893.214	15.93	0.6081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			536.77790	527.614	15.93	0.3919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			878.63000	888.696	15.95	0.6058	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			542.33000	533.096	15.95	0.3942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			874.20830	884.203	15.98	0.6035	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			547.90830	538.603	15.98	0.3965	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			795.01720	803.669	16.44	0.5606	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			658.71720	648.069	16.44	0.4394	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	13.53	Call			783.32240	791.762	16.52	0.5541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			677.02240	666.162	16.52	0.4459	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			413.67600	416.257	19.80	0.3177	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,707.37600	1,690.657	19.80	0.6823	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			254.42530	255.093	22.63	0.1984	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,848.12530	2,829.493	22.63	0.8016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			238.13450	238.586	23.51	0.1829	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			3,131.83450	3,112.986	23.51	0.8171	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			233.44160	233.766	24.62	0.1740	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,407.14160	3,388.166	24.62	0.8260	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			231.88330	232.155	25.10	0.1706	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,525.58330	3,506.555	25.10	0.8294	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			230.46930	230.691	25.61	0.1672	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,654.16930	3,635.091	25.61	0.8328	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,075.02410	1,088.003	15.07	0.6984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			348.72410	342.403	15.07	0.3016	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,023.92910	1,036.170	15.22	0.6771	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			387.62910	380.570	15.22	0.3229	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			186.79800	186.661	28.35	0.1304	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,720.49800	4,701.061	28.35	0.8696	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,614.86590	1,633.034	14.78	0.8475	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			138.56590	137.434	14.78	0.1525	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,969.65400	1,989.685	15.26	0.8901	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			97.55400	98.085	15.26	0.1099	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			836.52190	844.889	16.42	0.5680	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			664.42190	653.289	16.42	0.4320	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			260.74580	258.474	23.65	0.1896	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,208.64580	3,186.874	23.65	0.8104	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			254.46610	251.856	25.28	0.1768	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,622.36610	3,600.256	25.28	0.8232	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			915.29430	926.168	16.42	0.5812	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			673.19430	664.168	16.42	0.4188	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			294.53470	295.997	25.29	0.1927	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,682.43470	3,663.997	25.29	0.8073	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			291.59480	292.857	26.49	0.1848	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,999.49480	3,980.857	26.49	0.8152	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,050.05050	2,070.003	15.24	0.8868	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			107.95050	108.003	15.24	0.1132	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			445.68340	450.640	20.88	0.2994	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,186.28340	2,171.140	20.88	0.7006	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,378.88230	1,395.970	14.96	0.7518	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			299.48230	296.470	14.96	0.2482	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,133.93280	2,154.604	15.23	0.8843	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			117.13280	117.604	15.23	0.1157	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			998.23020	1,010.416	16.42	0.5940	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			681.43020	673.416	16.42	0.4060	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			336.55410	336.648	26.99	0.1958	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,219.75410	4,199.648	26.99	0.8042	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			335.97400	335.880	27.83	0.1913	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,449.17400	4,428.880	27.83	0.8087	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			950.29640	963.637	16.93	0.5614	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			806.09640	799.137	16.93	0.4386	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			351.34420	356.014	27.06	0.2016	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,247.14420	4,231.514	27.06	0.7984	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			351.12750	355.762	27.28	0.2004	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,306.92750	4,291.262	27.28	0.7996	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,026.99530	1,041.004	16.42	0.5984	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			682.79530	676.504	16.42	0.4016	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			927.32840	940.601	17.14	0.5482	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			858.12840	851.101	17.14	0.4518	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			357.97600	363.193	25.46	0.2133	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,808.77600	3,793.693	25.46	0.7867	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,137.18570	1,151.618	15.90	0.6405	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			570.58570	564.618	15.90	0.3595	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,132.67930	1,147.077	15.92	0.6385	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			576.07930	570.077	15.92	0.3615	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,141.71110	1,156.188	15.87	0.6424	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			565.11110	559.188	15.87	0.3576	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			366.24510	372.363	26.65	0.2079	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,189.64510	4,175.363	26.65	0.7921	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,151.61240	1,167.310	15.87	0.6437	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			565.01240	560.310	15.87	0.3563	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,147.07640	1,162.747	15.90	0.6418	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			570.47640	565.747	15.90	0.3582	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,142.55930	1,158.203	15.93	0.6398	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			575.95930	571.203	15.93	0.3602	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			334.61860	340.656	27.82	0.1858	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,845.61860	4,831.156	27.82	0.8142	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,226.05150	2,246.619	15.21	0.8824	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			127.05150	127.119	15.21	0.1176	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,085.86000	1,101.243	16.41	0.6068	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			686.86000	681.743	16.41	0.3932	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			354.42320	360.704	27.82	0.1946	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,705.42320	4,691.204	27.82	0.8054	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,307.24190	2,327.274	15.20	0.8814	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			134.44190	134.474	15.20	0.1186	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,164.42320	1,179.293	16.40	0.6174	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			691.62320	686.493	16.40	0.3826	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			343.09690	353.714	27.90	0.1852	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,140.29690	5,130.914	27.90	0.8148	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			333.85120	344.294	27.90	0.1812	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,211.05120	5,201.494	27.90	0.8188	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	28/11/2016	Foreign Exchange Option	13.50	Call			1,269.97110	1,285.684	16.49	0.6308	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			695.77110	691.784	16.49	0.3692	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			323.85760	340.541	27.79	0.1738	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,649.65760	5,646.641	27.79	0.8262	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,415.95560	2,435.578	15.22	0.8816	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			141.75560	141.678	15.22	0.1184	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,793.21400	1,814.621	15.16	0.7775	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			319.81400	321.721	15.16	0.2225	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,785.89620	1,807.312	15.16	0.7761	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			322.49620	324.412	15.16	0.2239	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,800.54750	1,821.946	15.16	0.7789	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			317.14750	319.046	15.16	0.2211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,338.25140	1,355.628	16.59	0.6385	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			699.45140	697.428	16.59	0.3615	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			301.50980	309.802	26.97	0.1609	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,912.70980	5,901.602	26.97	0.8391	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,429.06600	1,446.526	16.12	0.6718	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			146.06030	146.315	15.25	0.1183	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,433.83270	1,451.296	16.10	0.6735	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			585.03270	583.096	16.10	0.3265	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			590.26600	588.326	16.12	0.3282	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			295.68640	303.876	26.97	0.1584	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,966.88640	5,955.676	26.97	0.8416	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,424.32660	1,441.778	16.14	0.6701	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			595.52660	593.578	16.14	0.3299	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,484.86030	2,504.515	15.25	0.8817	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			987.09890	1,004.908	20.21	0.4446	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,930.09890	1,929.408	20.21	0.5554	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			984.69080	1,002.484	20.22	0.4437	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,937.69080	1,936.984	20.22	0.5563	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			982.28520	1,000.063	20.24	0.4427	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,945.28520	1,944.563	20.24	0.5573	0.00	0	0
Total \$ / R Option												0.00	0	2,064,270
Total \$ / R												161,378,241.70	12,187	2,918,115
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.21580		13.19830			0.0000	594,711.00	45	667
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.43970		13.42170			0.0000	94,077.90	7	175
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.65560		13.63630			0.0000	0.00	0	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			13.89700		13.87660			0.0000	0.00	0	0
Total \$ / R MAXI Future												688,788.90	52	961
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,336.61260	1,269.558	15.93	0.0376	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			135,197.25460	136,878.432	15.90	0.9616	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,367.25460	1,298.432	15.90	0.0384	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			137,136.64550	138,821.319	15.97	0.9632	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1,306.64550	1,241.319	15.97	0.0368	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			136,166.61260	137,849.558	15.93	0.9624	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			116,842.82000	118,325.741	14.83	0.8167	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			13,672.82000	13,355.741	14.83	0.1833	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			116,058.56770	117,537.964	14.83	0.8144	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			13,888.56770	13,567.964	14.83	0.1856	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			115,277.05140	116,752.899	14.83	0.8121	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			14,107.05140	13,782.899	14.83	0.1879	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			81,906.10740	82,812.992	16.30	0.5739	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			62,276.10740	61,252.992	16.30	0.4261	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			81,499.31790	82,398.862	16.32	0.5717	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			62,869.31790	61,838.862	16.32	0.4283	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			81,094.96730	81,987.619	16.35	0.5695	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			63,464.96730	62,427.619	16.35	0.4305	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			61,839.03840	62,881.331	19.77	0.3787	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			175,179.03840	174,181.331	19.77	0.6213	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			62,240.09510	63,287.312	19.73	0.3809	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			173,580.09510	172,587.312	19.73	0.6191	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			62,039.05880	63,084.065	19.75	0.3798	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			174,379.05880	173,384.065	19.75	0.6202	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												688,788.90	52	961
£ / R	On	11/12/2015	Foreign Exchange Future			20.40060		20.39590			0.0000	11,220,330.00	550	32,838
£ / R	On	14/03/2016	Foreign Exchange Future			20.73870		20.73330			0.0000	0.00	0	4,291
£ / R	On	13/06/2016	Foreign Exchange Future			21.06480		21.05800			0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future			21.39110		21.38190			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.43310		21.42360			0.0000	0.00	0	0
Total £ / R Future												11,220,330.00	550	37,129
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,535.80980	2,540.723	16.75	0.9799	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			9.90980	10.123	16.75	0.0201	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,249.33250	2,254.344	15.78	0.9722	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			13.43250	13.744	15.78	0.0278	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,928.27730	1,933.370	15.07	0.9550	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			22.37730	22.770	15.07	0.0450	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,918.75570	1,923.847	15.07	0.9542	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			22.85570	23.247	15.07	0.0458	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,909.24350	1,914.333	15.06	0.9533	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			23.34350	23.733	15.06	0.0467	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,116.15940	1,120.042	14.64	0.8175	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			120.25940	119.442	14.64	0.1825	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			692.47640	694.627	14.81	0.6447	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			296.57640	294.027	14.81	0.3553	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			621.54030	623.281	14.84	0.6054	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			345.64030	342.681	14.84	0.3946	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			560.78100	562.151	14.87	0.5688	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			394.88100	391.551	14.87	0.4312	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			509.10460	510.132	14.90	0.5353	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			443.20460	439.532	14.90	0.4647	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			342.50950	342.622	15.49	0.4015	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			696.60950	692.022	15.49	0.5985	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			336.04820	336.128	15.52	0.3956	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			710.14820	705.528	15.52	0.6044	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			323.45990	323.473	15.59	0.3840	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			737.55990	732.873	15.59	0.6160	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			221.67460	221.208	16.23	0.2833	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			1,025.77460	1,020.608	16.23	0.7167	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			191.34020	190.752	16.47	0.2506	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			1,145.44020	1,140.152	16.47	0.7494	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			164.86860	164.238	16.71	0.2209	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,268.96860	1,263.638	16.71	0.7791	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			119.70170	119.089	17.22	0.1676	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,543.80170	1,538.489	17.22	0.8324	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			28.55430	28.176	19.07	0.0461	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,832.65430	2,827.576	19.07	0.9539	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,745.21970	1,750.490	14.29	0.8141	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			201.91970	201.790	14.29	0.1859	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,737.33150	1,742.584	14.29	0.8126	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			204.03150	203.884	14.29	0.1874	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,729.45980	1,734.694	14.29	0.8111	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			206.15980	205.994	14.29	0.1889	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,323.93340	1,326.821	15.06	0.6131	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			755.93340	752.021	15.06	0.3869	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,319.04780	1,321.902	15.07	0.6115	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			761.04780	757.102	15.07	0.3885	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,314.17310	1,317.001	15.08	0.6099	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			766.17310	762.201	15.08	0.3901	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,371.81680	1,375.993	15.89	0.5536	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,912.43680	1,905.367	17.26	0.5653	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			461.17920	461.569	21.62	0.2057	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,929.27920	4,920.469	21.62	0.7943	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,189.91680	1,184.893	15.89	0.4464	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,029.69850	1,031.856	17.23	0.4367	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,897.79850	1,890.756	17.23	0.5633	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,027.01690	1,029.157	17.24	0.4357	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,905.11690	1,898.057	17.24	0.5643	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,024.33680	1,026.467	17.26	0.4347	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			893.06750	894.602	18.18	0.3773	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,459.46750	2,451.502	18.18	0.6227	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			890.99420	892.520	18.20	0.3765	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,467.39420	2,459.420	18.20	0.6235	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			888.92800	890.446	18.21	0.3757	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,475.32800	2,467.346	18.21	0.6243	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												11,220,330.00	550	161,337
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11094		0.11138			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11303		0.11349			0.0000	0.00	0	173
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11510		0.11555			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,307
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,139.47880	2,095.247	20.67	0.9957	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.17880	1.247	20.67	0.0043	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,145.07750	1,102.445	14.66	0.9669	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			6.77750	8.445	14.66	0.0331	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			337.84120	311.375	15.16	0.5687	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			199.54120	217.375	15.16	0.4313	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			284.58370	270.227	18.46	0.3278	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			935.98370	966.727	18.46	0.6722	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,395.21670	1,355.561	15.24	0.9037	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			46.61670	52.061	15.24	0.0963	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			643.35030	616.664	15.74	0.6256	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			294.75030	313.164	15.74	0.3744	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			944.68610	971.394	18.37	0.5812	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			296.93840	284.841	20.80	0.2625	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,741.53840	1,775.041	20.80	0.7375	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			903.29960	872.860	15.99	0.6604	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			347.89960	363.060	15.99	0.3396	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			500.08610	481.194	18.37	0.4188	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,307
€ / R	On	26/10/2015	Foreign Exchange Future			14.91160		14.90390			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.04150		15.03310			0.0000	41,183,627.00	2,738	80,617
€ / R	On	25/01/2016	Foreign Exchange Future			15.18020		15.17140			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.32390		15.31470			0.0000	1,379,151.00	90	38,691
€ / R	On	13/06/2016	Foreign Exchange Future			15.60210		15.59100			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.91920		15.90600			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.24920		16.23750			0.0000	16,249,200.00	1,000	1,000
Total € / R Future												58,811,978.00	3,828	120,558
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			587.97340	594.373	16.46	0.9297	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			14.07340	12.773	16.46	0.0703	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call		578.75720	585.074	16.44	0.9264	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		14.85720	13.474	16.44	0.0736	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		569.57750	575.809	16.43	0.9230	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		15.67750	14.209	16.43	0.0770	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		152.43300	149.416	15.59	0.4964	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		168.53300	157.816	15.59	0.5036	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		276.89770	277.578	16.43	0.4120	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		533.79770	526.078	16.43	0.5880	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		391.77930	393.507	15.87	0.5301	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		358.67930	352.007	15.87	0.4699	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		66.11570	65.561	19.47	0.1200	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,533.01570	1,524.061	19.47	0.8800	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		372.73730	374.289	15.90	0.5131	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		379.63730	372.789	15.90	0.4869	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,062.28150	1,068.566	15.66	0.8781	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		59.18150	57.066	15.66	0.1219	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		151.41520	151.120	17.50	0.2531	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		898.31520	889.620	17.50	0.7469	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		396.64570	398.417	15.86	0.5344	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		353.54570	346.917	15.86	0.4656	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		835.34540	840.584	15.38	0.8076	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		102.24540	99.084	15.38	0.1924	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		386.95580	388.637	15.87	0.5258	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		363.85580	357.137	15.87	0.4742	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,177.70510	1,184.404	15.80	0.9043	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		44.60510	42.904	15.80	0.0957	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,083.22860	4,091.616	24.03	0.9997	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.12860	0.116	24.03	0.0003	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,990.61720	1,998.683	17.68	0.9815	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		7.51720	7.183	17.68	0.0185	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,222.97290	1,229.815	15.85	0.9131	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		39.87290	38.315	15.85	0.0869	0.00	0	12,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		792.72050	794.576	15.00	0.6940	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		251.32050	244.376	15.00	0.3060	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		661.71600	663.257	15.24	0.6234	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		340.31600	333.057	15.24	0.3766	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		623.48660	624.970	15.32	0.6006	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		372.08660	364.770	15.32	0.3994	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		805.44300	807.342	14.98	0.7003	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		244.04300	237.142	14.98	0.2997	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		799.06480	800.941	14.99	0.6972	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		247.66480	240.741	14.99	0.3028	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		1,047.36700	1,038.115	17.01	0.6228	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,300.33640	2,307.915	15.76	0.9495	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		35.63640	34.015	15.76	0.0505	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,158.45230	2,165.910	15.57	0.9388	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			43.75230	42.011	15.57	0.0612	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			432.44900	426.821	15.27	0.3842	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,568.65360	1,575.625	14.82	0.8670	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			103.95360	101.725	14.82	0.1330	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			331.97650	331.132	17.72	0.3131	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,317.27650	1,307.232	17.72	0.6869	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			412.06700	412.015	17.01	0.3772	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			134.35950	131.739	14.78	0.1640	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			399.18940	399.001	17.10	0.3673	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,084.48940	1,075.101	17.10	0.6327	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			363.66830	363.124	17.41	0.3392	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,198.96830	1,189.224	17.41	0.6608	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			787.14900	790.721	15.27	0.6158	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			127.07680	124.545	14.79	0.1568	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			741.52610	744.716	15.40	0.5918	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			476.82610	470.816	15.40	0.4082	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			598.78860	600.686	15.89	0.5086	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			654.08860	646.786	15.89	0.4914	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,419.05950	1,425.639	14.78	0.8360	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			130.67930	128.103	14.79	0.1603	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			993.34660	998.468	14.75	0.7119	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			278.64660	274.568	14.75	0.2881	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			818.85980	822.688	15.18	0.6319	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			404.15980	398.788	15.18	0.3681	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,451.77680	1,458.445	14.79	0.8432	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,443.56960	1,450.215	14.79	0.8415	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			128.86960	126.315	14.79	0.1585	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,435.37930	1,442.003	14.79	0.8397	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			955.16510	960.332	15.44	0.5966	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			614.16510	608.232	15.44	0.4034	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			950.63210	955.748	15.46	0.5946	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			619.63210	613.648	15.46	0.4054	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			608.72610	602.839	15.42	0.4013	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,598.82410	1,608.365	14.37	0.8065	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			207.82410	206.265	14.37	0.1935	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			685.44450	687.851	16.72	0.4606	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,054.44450	1,045.751	16.72	0.5394	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			959.72610	964.939	15.42	0.5987	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,428.89610	1,438.902	14.67	0.6967	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			472.89610	469.702	14.67	0.3033	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,422.96480	1,432.928	14.68	0.6950	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			476.96480	473.728	14.68	0.3050	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,434.84750	1,444.897	14.66	0.6984	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			468.84750	465.697	14.66	0.3016	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,729.89970	1,722.473	18.18	0.5530	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			962.64880	966.962	18.15	0.4492	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,715.14880	1,707.762	18.15	0.5508	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			960.01550	964.309	18.17	0.4481	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,722.51550	1,715.109	18.17	0.5519	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			957.39970	961.673	18.18	0.4470	0.00	0	0
Total € / R Option												0.00	0	342,220
Total € / R												58,811,978.00	3,828	462,778
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.57200		9.63130			0.0000	14,358,000.00	1,500	9,515
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.69100		9.75010			0.0000	0.00	0	4,869
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.80870		9.86730			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			9.94530		10.00340			0.0000	0.00	0	0
Total AU\$ / R Future												14,358,000.00	1,500	14,384
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			43.41760	55.375	10.50	0.2353	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			171.45720	142.377	10.41	0.4796	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,281.33420	2,222.037	19.27	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.03420	0.037	19.27	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			374.71760	327.375	10.50	0.7647	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,381.32600	2,322.029	19.88	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			140.15720	170.377	10.41	0.5204	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			29.15680	23.972	12.77	0.1066	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			597.85680	651.972	12.77	0.8934	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.02600	0.029	19.88	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,331.32980	2,272.033	19.58	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02980	0.033	19.58	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			434.41210	397.880	11.67	0.6246	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			174.31210	196.880	11.67	0.3754	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			428.30320	392.081	11.68	0.6192	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			178.20320	201.081	11.68	0.3808	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			422.24720	386.338	11.68	0.6138	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			182.14720	205.338	11.68	0.3862	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			338.53880	318.708	13.81	0.4224	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			561.23880	600.008	13.81	0.5776	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			335.36120	315.717	13.84	0.4192	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			568.06120	607.017	13.84	0.5808	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			341.75210	321.735	13.79	0.4256	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			554.45210	593.034	13.79	0.5744	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			671.37820	711.171	14.70	0.5456	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			471.44850	452.836	14.66	0.4596	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			658.04850	697.536	14.66	0.5404	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			468.09810	449.641	14.68	0.4570	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			664.69810	704.341	14.68	0.5430	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			464.77820	446.471	14.70	0.4544	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												14,358,000.00	1,500	14,987
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.22960		10.23630			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.39800		10.40550			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			110.04760	105.489	13.22	0.3163	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			373.74760	375.888	13.22	0.6837	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			107.60260	103.097	13.26	0.3104	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			381.30260	383.497	13.26	0.6896	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			112.54710	107.933	13.18	0.3224	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			366.24710	368.333	13.18	0.6776	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			638.71770	646.456	15.04	0.6386	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			239.37260	239.607	14.99	0.3680	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			623.87260	631.607	14.99	0.6320	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			236.78110	237.016	15.02	0.3647	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			631.28110	639.016	15.02	0.6353	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			234.21770	234.456	15.04	0.3614	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			13.91630		13.90860			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.20540		14.19650			0.0000	0.00	0	1,636
Total CHF / R Future												0.00	0	8,908
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			409.80960	405.824	16.62	0.5237	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			314.50960	318.163	16.64	0.4720	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			415.90960	411.863	16.64	0.5280	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			322.35440	326.129	16.60	0.4806	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			403.75440	399.829	16.60	0.5194	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			318.40960	322.124	16.62	0.4763	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			353.04990	353.173	18.07	0.3423	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,146.54990	1,137.773	18.07	0.6577	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			350.86240	350.956	18.09	0.3404	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,154.36240	1,145.556	18.09	0.6596	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			348.69130	348.755	18.12	0.3386	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,162.19130	1,153.355	18.12	0.6614	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,908
CNH / R	On	11/12/2015	Foreign Exchange Future			2.06850		2.07030			0.0000	0.00	0	25,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.08860		2.09020			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			842.00920	837.173	15.38	0.6936	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			239.00920	252.173	15.38	0.3064	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			989.14300	982.715	15.59	0.7467	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			186.14300	197.715	15.59	0.2533	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			914.27450	908.643	15.49	0.7209	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			211.27450	223.643	15.49	0.2791	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,480.85780	1,491.683	16.36	0.6552	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			456.67900	451.549	16.44	0.3299	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,554.67900	1,565.549	16.44	0.6701	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			432.88400	427.875	16.55	0.3157	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,630.88400	1,641.875	16.55	0.6843	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			482.85780	477.683	16.36	0.3448	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.02060		2.01910			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.05970		2.05810			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			713.17840	729.045	17.97	0.5995	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			422.17840	423.045	17.97	0.4005	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			658.23140	673.664	17.98	0.5717	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			467.23140	467.664	17.98	0.4283	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			609.51140	624.342	18.10	0.5437	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			518.51140	518.342	18.10	0.4563	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			609.13330	618.615	18.71	0.3829	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,528.13330	1,521.615	18.71	0.6171	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			582.25740	591.354	18.83	0.3693	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,601.25740	1,594.354	18.83	0.6307	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			638.24680	648.221	18.61	0.3971	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,457.24680	1,451.221	18.61	0.6029	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12720		0.12660			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12670		0.12610			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12610		0.12550			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.12460		0.12390			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06530		0.06510			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06270		0.06210			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05980		0.05930			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.91050		8.96590			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.96050		9.01450			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.05330		9.10800			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.14550		9.19990			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			67.42100	34.172	14.71	0.4047	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			41.52100	63.672	14.71	0.5953	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			61.17490	30.827	14.87	0.3739	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			45.27490	70.327	14.87	0.6261	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			56.39910	27.769	15.03	0.3446	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			50.49910	77.269	15.03	0.6554	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			95.00380	50.748	14.07	0.5394	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			29.10380	40.248	14.07	0.4606	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			121.46230	101.625	11.20	0.3802	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			196.96230	231.125	11.20	0.6198	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			117.93320	98.578	11.25	0.3712	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			203.43320	238.078	11.25	0.6288	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			114.49670	95.614	11.29	0.3623	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			209.99670	245.114	11.29	0.6377	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			278.11580	251.280	12.58	0.4690	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			310.11580	337.980	12.58	0.5310	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			274.20780	247.660	12.61	0.4638	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			316.20780	344.360	12.61	0.5362	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			270.35310	244.095	12.64	0.4586	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			322.35310	350.794	12.64	0.5414	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			490.83560	459.358	13.19	0.5765	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			300.93560	323.858	13.19	0.4235	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			501.15720	469.222	13.16	0.5847	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			291.25720	313.722	13.16	0.4153	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			495.97610	464.270	13.17	0.5806	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			296.07610	318.770	13.17	0.4194	0.00	0	0
Total NZ\$ / R Option												0.00	0	12,000
Total NZ\$ / R												0.00	0	12,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13810		1.13900			0.0000	0.00	0	120

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.14020		1.14100			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14250		1.14330			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	120
Total QUANTO € / \$												0.00	0	120
RAIN	On	11/12/2015	Foreign Exchange Future			23,454.00000		23,457.50000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.55910		9.55870			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.70030		9.70320			0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			675.89730	675.467	38.63	0.5850	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			477.19730	476.367	38.63	0.4150	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			727.82430	727.189	41.45	0.5886	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			509.12430	508.089	41.45	0.4114	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			701.87310	701.340	40.04	0.5868	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			493.17310	492.240	40.04	0.4132	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			795.38510	793.860	36.92	0.4993	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			1,072.18510	1,073.560	36.92	0.5007	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			812.55390	810.942	37.78	0.4998	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			1,099.35390	1,100.642	37.78	0.5002	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			829.74120	828.042	38.63	0.5004	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			1,126.54120	1,127.742	38.63	0.4996	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.48690		4.50420			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.44580		4.46380			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			88.41850	76.008	11.06	0.5023	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			74.21850	79.108	11.06	0.4977	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			82.90370	70.887	11.00	0.4816	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			78.70370	83.987	11.00	0.5184	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			78.33860	66.742	11.06	0.4614	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			84.13860	89.842	11.06	0.5386	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			152.91180	140.544	14.15	0.4746	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			179.11180	184.744	14.15	0.5254	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			148.62610	136.507	14.18	0.4650	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			184.82610	190.707	14.18	0.5350	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			144.43460	132.565	14.21	0.4555	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			190.63460	196.765	14.21	0.5445	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.10700		1.10330			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.07720		1.07360			0.0000	0.00	0	1
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									246457338.60	18,117	1,108,117
Total Options									0.00	0	2,543,301
Grand Total:									246,457,338.60	18,117	3,651,418