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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2015 Foreign Exchange Future			13.25210		13.24220			0.0000	7,951,260.00	600	0
\$ / R On 22/10/2015 Foreign Exchange Future			13.26980		13.24220			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.28140		13.25610			0.0000	0.00	0	350
\$ / R On 30/10/2015 Foreign Exchange Future			13.28600		13.26060			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.29960		13.27440			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.31100		13.28580			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.32700		13.30180			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.32920		13.30410			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.33380		13.30870			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.34300		13.31780			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.34530		13.32020			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.34770		13.32250			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.37570		13.35040			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.38280		13.35740			0.0000	997,085,514.00	74,505	629,779
\$ / R On 21/12/2015 Foreign Exchange Future			13.40610		13.38060			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.46400		13.43860			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.49860		13.47290			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.53630		13.51040			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			13.55280		13.52690			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.56700		13.54100			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.60230		13.57620			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			13.60940		13.58330			0.0000	15,038,387.00	1,105	83,375
\$ / R	On	16/03/2016	Foreign Exchange Future			13.61410		13.58800			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.63060		13.60440			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.64480		13.61850			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.69190		13.66550			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.71110		13.68470			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.78640		13.76020			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.81070		13.78450			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.81790		13.79180			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.82770		13.80150			0.0000	0.00	0	31,226
\$ / R	On	28/06/2016	Foreign Exchange Future			13.86410		13.83810			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.93500		13.90920			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.97290		13.94710			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.01080		13.98510			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.03860		14.01290			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.04360		14.01800			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.06130		14.03570			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.07140		14.04580			0.0000	0.00	0	6,349
\$ / R	On	28/09/2016	Foreign Exchange Future			14.09420		14.06850			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.16590		14.14180			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.26600		14.24160			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.31450		14.28990			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.32970		14.30500			0.0000	0.00	0	510
\$ / R	On	13/03/2017	Foreign Exchange Future			14.58440		14.55890			0.0000	0.00	0	0
Total \$ / R Future												1,020,075,161.00	76,210	755,329
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			22.47650	0.000	17.05	0.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			90.27650	57.900	17.05	1.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			9.29400	0.000	17.05	0.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			157.09400	137.900	17.05	1.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			0.65480	0.000	17.05	0.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			388.45480	377.900	17.05	1.0000	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			19.01860	16.024	19.30	0.1613	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			236.81860	206.224	19.30	0.8387	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,456.10000	2,481.406	35.65	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.00000	0.006	35.65	0.0000	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,106.10000	2,131.413	31.64	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.00000	0.013	31.64	0.0001	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			63.68180	60.984	15.78	0.3098	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			247.58180	219.584	15.78	0.6902	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			38.97470	36.290	16.54	0.2017	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			342.87470	314.890	16.54	0.7983	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.12540	0.134	50.06	0.0005	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,724.02540	3,698.734	50.06	0.9995	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			9.61660	9.015	19.20	0.0515	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			749.01660	723.015	19.20	0.9485	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	13.87	Call		15.90950	15.188	18.53	0.0827	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put		625.30950	599.188	18.53	0.9173	0.00	0	13,360
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		346.58680	360.519	15.52	0.7634	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		72.18680	60.919	15.52	0.2366	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call		56.81060	57.556	17.39	0.2129	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put		482.41060	457.956	17.39	0.7871	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		574.90230	595.367	15.34	0.9197	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		20.50230	15.767	15.34	0.0803	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		282.51910	292.852	15.45	0.6433	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		136.71910	121.852	15.45	0.3567	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		59.73700	60.566	17.61	0.1976	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		583.93700	559.566	17.61	0.8024	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		21.27370	20.812	19.51	0.0758	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		985.47370	959.812	19.51	0.9242	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		373.79430	387.434	15.37	0.7453	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		87.99430	76.434	15.37	0.2547	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call		193.54390	198.783	15.81	0.4590	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put		291.74390	271.783	15.81	0.5410	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		313.80030	324.777	15.40	0.6311	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		162.00030	147.777	15.40	0.3689	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call		212.86190	218.820	15.62	0.4927	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put		261.06190	241.820	15.62	0.5073	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call		218.65180	224.666	15.66	0.4947	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put		264.55180	245.466	15.66	0.5053	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		308.05420	318.687	15.46	0.6169	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		173.95420	159.486	15.46	0.3831	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		337.29430	348.536	15.55	0.6352	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		168.59430	154.736	15.55	0.3648	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		110.87190	113.260	17.29	0.2794	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put		552.17190	529.460	17.29	0.7206	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		142.58400	146.291	16.99	0.3271	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		504.78400	483.292	16.99	0.6729	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		83.56340	85.100	18.11	0.2072	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		755.76340	732.100	18.11	0.7928	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		430.59220	443.856	15.49	0.6970	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		140.39220	128.556	15.49	0.3030	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,520.50750	2,545.561	22.06	0.9990	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.30750	0.261	22.06	0.0010	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,170.89590	2,195.877	20.38	0.9977	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		0.69590	0.577	20.38	0.0023	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		733.75900	753.583	15.21	0.8804	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		43.55900	38.283	15.21	0.1196	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		110.69170	113.460	17.66	0.2606	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		640.49170	618.160	17.66	0.7394	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		3.11750	0.044	23.71	0.0002	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		4,132.91750	4,104.744	23.71	0.9998	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			224.38630	230.783	16.16	0.4605	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			334.18630	315.483	16.16	0.5395	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			155.45180	159.606	16.95	0.3455	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			485.25180	464.306	16.95	0.6545	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			135.75990	139.294	17.23	0.3092	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			545.55990	523.994	17.23	0.6908	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			307.39650	318.152	15.74	0.5734	1,590,761.00	5,000	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			227.19650	212.852	15.74	0.4266	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			302.19540	312.841	15.75	0.5673	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			231.99540	217.541	15.75	0.4327	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			264.05830	272.558	15.85	0.5191	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			273.85830	257.258	15.85	0.4809	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			556.67960	572.346	15.27	0.7917	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			86.47960	77.046	15.27	0.2083	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			498.41560	512.996	15.37	0.7515	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			108.21560	97.696	15.37	0.2485	0.00	0	201
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			373.39270	385.610	15.61	0.6389	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			180.89270	167.910	15.61	0.3611	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,041.17520	1,062.725	15.70	0.9236	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			30.77520	27.025	15.70	0.0764	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			1,040.13370	1,017.124	19.34	0.8082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			89.73240	91.854	19.60	0.1775	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,102.33240	1,079.054	19.60	0.8225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			121.40760	124.635	18.67	0.2340	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			884.00760	861.835	18.67	0.7660	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			110.06390	112.891	18.97	0.2142	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			952.66390	930.091	18.97	0.7858	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			104.84280	107.489	19.12	0.2049	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			987.44280	964.689	19.12	0.7951	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			140.95180	145.310	18.25	0.2676	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			783.55180	762.510	18.25	0.7324	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			139.19670	143.403	18.28	0.2646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			791.79670	770.603	18.28	0.7354	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			132.41440	136.033	18.41	0.2529	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			825.01440	803.233	18.41	0.7471	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			176.57640	182.003	17.70	0.3233	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			649.17640	629.203	17.70	0.6767	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			158.79430	163.689	17.96	0.2959	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			711.39430	690.889	17.96	0.7041	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			156.70180	161.534	17.99	0.2927	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			719.30180	698.734	17.99	0.7073	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			215.44810	222.029	17.22	0.3800	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			538.04810	519.229	17.22	0.6200	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			204.32510	210.578	17.35	0.3642	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			566.92510	547.778	17.35	0.6358	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			183.74940	189.392	17.61	0.3341	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	13.80	Put			626.34940	606.592	17.61	0.6659	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			227.15780	234.085	17.09	0.3963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			509.75780	491.285	17.09	0.6037	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			224.17440	231.015	17.12	0.3922	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			516.77440	498.214	17.12	0.6078	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			221.22690	227.981	17.16	0.3881	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			523.82690	505.181	17.16	0.6119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			239.48260	246.770	16.96	0.4132	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			482.08260	463.970	16.96	0.5868	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			233.24200	240.348	17.03	0.4047	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			495.84200	477.548	17.03	0.5953	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			230.17960	237.197	17.06	0.4005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			502.77960	484.397	17.06	0.5995	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			273.13560	281.402	16.64	0.4572	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			415.73560	398.602	16.64	0.5428	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			266.06870	274.129	16.71	0.4482	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			428.66870	411.329	16.71	0.5518	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			242.66150	250.043	16.93	0.4174	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			475.26150	457.243	16.93	0.5826	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			319.32490	329.595	16.29	0.5136	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			341.92490	326.795	16.29	0.4864	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			311.16170	320.508	16.32	0.5040	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			353.76170	337.708	16.32	0.4960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			295.40380	304.304	16.45	0.4850	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			378.00380	361.504	16.45	0.5150	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			350.97720	362.935	16.19	0.5477	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			303.57720	290.135	16.19	0.4523	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			346.14060	358.024	16.20	0.5428	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			308.74060	295.224	16.20	0.4572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			327.68000	338.874	16.26	0.5233	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			330.28000	316.074	16.26	0.4767	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			396.73120	409.399	16.05	0.5918	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			259.33120	246.599	16.05	0.4082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			381.02950	393.457	16.10	0.5771	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			273.62950	260.657	16.10	0.4229	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			365.77970	377.970	16.14	0.5624	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			288.37970	275.170	16.14	0.4376	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			423.90300	436.984	15.98	0.6164	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			236.50300	224.184	15.98	0.3836	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			407.44930	420.280	16.02	0.6017	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			250.04930	237.480	16.02	0.3983	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			402.06410	414.814	16.04	0.5968	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			254.66410	242.014	16.04	0.4032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			494.25660	508.391	15.80	0.6744	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			186.85660	175.591	15.80	0.3256	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			464.06130	477.747	15.87	0.6504	0.00	0	13,241

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		206.66130	194.947	15.87	0.3496	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		435.12490	448.377	15.95	0.6261	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		227.72490	215.577	15.95	0.3739	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		620.28550	636.247	15.52	0.7610	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		122.88550	113.447	15.52	0.2390	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		592.29710	607.858	15.58	0.7436	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		134.89710	125.058	15.58	0.2564	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		525.70360	540.302	15.73	0.6980	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		168.30360	157.502	15.73	0.3020	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		685.97950	702.858	15.38	0.7985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		98.57950	90.058	15.38	0.2015	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		663.66990	680.240	15.43	0.7863	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		106.26990	97.440	15.43	0.2137	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		627.39980	643.462	15.50	0.7653	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		119.99980	110.662	15.50	0.2347	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		822.73180	842.662	15.51	0.8551	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		65.33180	59.862	15.51	0.1449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		739.57210	758.841	15.41	0.8237	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		82.17210	76.041	15.41	0.1763	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		693.50430	710.486	15.37	0.8025	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		96.10430	87.686	15.37	0.1975	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		856.85050	877.035	15.56	0.8665	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		59.45050	54.235	15.56	0.1335	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		848.27780	868.399	15.54	0.8637	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		60.87780	55.599	15.54	0.1363	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		839.73360	859.791	15.53	0.8609	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		62.33360	56.991	15.53	0.1391	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,199.89070	1,222.262	15.96	0.9445	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		22.49070	19.462	15.96	0.0555	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,181.15290	1,203.423	15.94	0.9416	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		23.75290	20.623	15.94	0.0584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		908.85880	929.420	15.62	0.8824	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		51.45880	46.620	15.62	0.1176	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,275.41060	1,298.168	16.04	0.9549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		18.01060	15.368	16.04	0.0451	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,228.10810	1,250.628	15.99	0.9486	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		20.70810	17.828	15.99	0.0514	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,218.68810	1,241.159	15.98	0.9473	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		21.28810	18.359	15.98	0.0527	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,419.48770	1,443.332	16.44	0.9682	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		12.08770	10.532	16.44	0.0318	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,370.92990	1,394.599	16.27	0.9646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		13.52990	11.799	16.27	0.0354	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,332.58550	1,355.721	16.13	0.9614	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		15.18550	12.921	16.13	0.0386	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,615.08550	1,639.477	17.14	0.9795	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			7.68550	6.677	17.14	0.0205	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,566.00920	1,590.284	16.97	0.9771	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			8.60920	7.484	16.97	0.0229	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,468.19700	1,492.199	16.62	0.9715	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			10.79700	9.399	16.62	0.0285	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,960.85800	1,985.798	18.35	0.9906	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			3.45800	2.998	18.35	0.0094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,762.86270	1,787.540	17.66	0.9853	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			5.46270	4.740	17.66	0.0147	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,752.98870	1,777.649	17.62	0.9850	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			5.58870	4.849	17.62	0.0150	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,408.62680	2,433.866	19.92	0.9966	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.22680	1.066	19.92	0.0034	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,358.77720	2,383.996	19.74	0.9962	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.37720	1.196	19.74	0.0038	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,157.41430	4,182.809	25.14	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.01430	0.009	25.14	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,107.41820	4,132.812	25.14	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.01820	0.012	25.14	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,159.58460	2,184.695	19.05	0.9940	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			2.18460	1.895	19.05	0.0060	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,207.41120	4,232.807	25.14	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.01120	0.007	25.14	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.16750	0.138	33.55	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,412.76750	7,387.338	33.55	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			25.68410	25.524	23.98	0.0518	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,238.28410	2,212.724	23.98	0.9482	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			21.06290	20.770	24.81	0.0421	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,463.66290	2,437.970	24.81	0.9579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			16.30340	14.791	28.25	0.0280	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,158.90340	3,131.991	28.25	0.9720	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			44.52050	45.050	21.93	0.0906	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,687.12050	1,662.250	21.93	0.9094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			32.98170	33.066	23.01	0.0670	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,975.58170	1,950.266	23.01	0.9330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			29.44370	29.405	23.44	0.0597	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			2,092.04370	2,066.605	23.44	0.9403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			58.18370	59.292	21.03	0.1178	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,450.78370	1,426.492	21.03	0.8822	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			52.74320	53.616	21.35	0.1071	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,535.34320	1,510.816	21.35	0.8929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			45.93560	46.522	21.82	0.0935	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,658.53560	1,633.722	21.82	0.9065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			86.61210	88.627	19.72	0.1718	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,129.21210	1,105.827	19.72	0.8282	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			77.08590	78.780	20.09	0.1540	0.00	0	55,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,219.68590	1,195.980	20.09	0.8460	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			61.49920	62.684	20.84	0.1242	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,404.09920	1,379.884	20.84	0.8758	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			99.90290	102.376	19.27	0.1960	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			1,022.50290	999.576	19.27	0.8040	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			97.53370	99.924	19.34	0.1918	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,233.49880	2,258.629	18.61	0.9927	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			2.89880	2.528	18.61	0.0073	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			144.98530	149.613	18.60	0.2526	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			914.38530	893.513	18.60	0.7474	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			13.35330	12.818	32.89	0.0201	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,502.75330	4,476.718	32.89	0.9799	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,581.92280	2,607.256	19.68	0.9966	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			1.32280	1.156	19.68	0.0034	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,243.43510	2,268.573	18.64	0.9928	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			2.83510	2.473	18.64	0.0072	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			694.44460	711.136	15.23	0.7215	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			185.84460	177.136	15.23	0.2785	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			190.57210	195.309	19.04	0.2552	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,197.67210	1,176.709	19.04	0.7448	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			115.44980	117.561	21.11	0.1584	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,802.54980	1,778.961	21.11	0.8416	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			634.81920	649.558	15.47	0.6565	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			271.91920	260.958	15.47	0.3435	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			103.72130	105.369	21.59	0.1425	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,950.82130	1,926.769	21.59	0.8575	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			441.45540	453.339	16.19	0.5163	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			468.55540	454.739	16.19	0.4837	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,699.68100	1,722.708	16.07	0.9504	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			26.78100	24.108	16.07	0.0496	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			719.08220	734.423	15.21	0.7068	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			216.18220	205.823	15.21	0.2932	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,936.39980	1,958.585	16.40	0.9576	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			25.99980	22.285	16.40	0.0424	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			126.85750	128.898	21.61	0.1579	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,016.45750	1,992.598	21.61	0.8421	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			373.67470	384.120	17.44	0.4122	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			776.77470	761.320	17.44	0.5878	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			541.27050	555.906	16.32	0.5396	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			500.27050	488.906	16.32	0.4604	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			210.38090	215.211	19.91	0.2414	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,509.38090	1,488.211	19.91	0.7586	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			132.06440	133.777	22.08	0.1534	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			2,231.06440	2,206.777	22.08	0.8466	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,782.85630	1,803.567	15.92	0.9366	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			41.85630	36.567	15.92	0.0634	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			1,184.76490	1,203.050	15.09	0.8204	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			138.56490	130.750	15.09	0.1796	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,695.88810	2,670.612	23.18	0.8631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,551.54780	2,573.670	17.22	0.9754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			18.24780	14.270	17.22	0.0246	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,069.52810	2,090.056	16.30	0.9498	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			36.22810	30.656	16.30	0.0502	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,672.83570	1,651.553	20.30	0.7609	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,022.03900	2,042.410	16.21	0.9462	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			38.73900	33.010	16.21	0.0538	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.48540	21.051	30.03	0.0232	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,669.18540	6,641.651	30.03	0.9768	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			129.18810	130.012	23.18	0.1369	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,389.99840	1,370.575	19.43	0.7143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			118.97940	118.743	24.49	0.1218	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,035.67940	3,009.343	24.49	0.8782	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			117.04150	115.964	25.64	0.1152	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,283.74150	3,256.564	25.64	0.8848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			226.13570	230.953	20.30	0.2391	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,073.58640	1,056.884	18.39	0.6456	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			198.18850	201.869	20.91	0.2106	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,884.88850	1,862.469	20.91	0.7894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			155.23700	157.145	22.15	0.1653	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,321.93700	2,297.745	22.15	0.8347	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			273.29840	279.975	19.43	0.2857	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			798.85830	785.025	17.43	0.5646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			265.38800	271.756	19.56	0.2780	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,432.08800	1,412.356	19.56	0.7220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			243.41550	248.924	19.96	0.2564	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,560.11550	1,539.524	19.96	0.7436	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			346.88640	356.284	18.39	0.3544	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			544.57410	533.931	16.44	0.4625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			308.22200	316.218	18.89	0.3189	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,224.92200	1,206.818	18.89	0.6811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			291.82840	299.211	19.13	0.3035	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,298.52840	1,279.811	19.13	0.6965	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			442.15830	454.425	17.43	0.4354	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			360.18060	350.948	15.70	0.3604	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			424.77970	436.554	17.58	0.4212	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			841.47970	827.154	17.58	0.5788	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			369.96270	380.094	18.13	0.3747	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			996.66270	980.694	18.13	0.6253	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			577.87410	593.331	16.44	0.5375	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			205.01420	197.097	15.05	0.2446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			545.86450	560.863	16.63	0.5152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			592.56450	581.463	16.63	0.4848	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			499.37950	513.200	16.96	0.4805	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			676.07950	663.800	16.96	0.5195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			743.48060	760.348	15.70	0.6396	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			91.62570	84.316	15.02	0.1258	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			712.33590	728.944	15.83	0.6217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			389.03590	379.544	15.83	0.3783	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			599.22420	614.866	16.34	0.5516	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			515.92420	505.466	16.34	0.4484	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			988.31420	1,006.497	15.05	0.7554	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			69.87300	62.936	15.39	0.0970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			886.23300	904.266	15.17	0.7142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			252.93300	244.866	15.17	0.2858	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			798.04310	815.362	15.49	0.6695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			314.74310	305.962	15.49	0.3305	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,414.92570	1,433.716	15.02	0.8742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			61.41650	54.704	15.57	0.0854	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,177.31970	1,195.535	15.04	0.8158	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			144.01970	136.135	15.04	0.1842	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,032.21380	1,050.364	15.05	0.7707	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			188.91380	180.964	15.05	0.2293	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,603.17300	1,622.336	15.39	0.9030	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			50.49770	44.177	15.85	0.0703	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,594.07590	1,613.218	15.37	0.9018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			70.77590	63.818	15.37	0.0982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,548.75430	1,567.798	15.28	0.8955	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			75.45430	68.398	15.28	0.1045	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,694.71650	1,714.104	15.57	0.9146	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			58.30720	51.695	15.64	0.0811	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,648.81830	1,668.089	15.48	0.9090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			65.51830	58.689	15.48	0.0910	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,612.28240	1,631.464	15.41	0.9043	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			68.98240	62.064	15.41	0.0957	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,833.79770	1,853.577	15.85	0.9297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,805.82550	1,825.522	15.79	0.9269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			52.52550	46.122	15.79	0.0731	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,731.60720	1,751.095	15.64	0.9189	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			679.68360	696.047	16.02	0.5989	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			431.68360	421.947	16.02	0.4011	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			290.42380	297.637	19.25	0.2995	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,332.42380	1,313.537	19.25	0.7005	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			558.22030	573.187	16.71	0.5111	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			623.82030	612.587	16.71	0.4889	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			253.76980	259.424	20.08	0.2575	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,619.36980	1,598.824	20.08	0.7425	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			165.18140	166.677	22.49	0.1648	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,506.68140	2,481.877	22.49	0.8352	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			1,875.65330	1,895.164	15.79	0.9247	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			57.15330	50.364	15.79	0.0753	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			644.71230	661.152	16.30	0.5607	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			526.21230	516.352	16.30	0.4393	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			230.84470	235.333	20.74	0.2301	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,862.34470	1,840.533	20.74	0.7699	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			532.43970	546.684	17.43	0.4592	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			836.93970	824.784	17.43	0.5408	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			252.42320	257.037	21.03	0.2331	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			2,006.92320	1,985.137	21.03	0.7669	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			242.77650	246.347	21.55	0.2179	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,218.07650	2,195.247	21.55	0.7821	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			189.03780	190.223	23.01	0.1690	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,794.33780	2,769.123	23.01	0.8310	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,955.23340	1,973.025	15.73	0.9166	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			70.53340	61.925	15.73	0.0834	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			729.87400	747.449	16.30	0.5757	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			545.17400	536.349	16.30	0.4243	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			83.18030	74.738	15.72	0.0909	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			824.95900	844.060	16.37	0.5904	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			564.75900	557.660	16.37	0.4096	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			257.58380	260.240	22.46	0.2080	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,627.38380	2,603.840	22.46	0.7920	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			224.14210	221.610	23.98	0.1744	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			3,163.94210	3,135.210	23.98	0.8256	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,043.38030	2,061.138	15.72	0.9091	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			353.92650	360.353	20.91	0.2767	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,019.42650	1,999.653	20.91	0.7233	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,714.21080	1,732.539	15.13	0.8627	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			129.71080	121.839	15.13	0.1373	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			954.66990	976.206	15.89	0.6422	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			462.86990	458.306	15.89	0.3578	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			949.78340	971.288	15.92	0.6398	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			467.98340	463.388	15.92	0.3602	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			959.57980	981.152	15.87	0.6445	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			457.77980	453.252	15.87	0.3555	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			254.58350	256.155	23.21	0.1947	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,983.08350	2,958.455	23.21	0.8053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			248.61370	248.666	24.28	0.1840	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,257.11370	3,230.966	24.28	0.8160	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			247.04580	246.467	24.76	0.1801	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,375.54580	3,348.767	24.76	0.8199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			245.65040	244.406	25.27	0.1762	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,504.15040	3,476.706	25.27	0.8238	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,192.21460	1,213.430	15.25	0.7324	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			300.71460	295.730	15.25	0.2676	0.00	0	6,600

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	13.00	Call			1,133.01300	1,154.827	15.32	0.7128	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			331.51300	327.127	15.32	0.2872	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			220.10890	214.906	28.78	0.1442	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,588.60890	4,557.206	28.78	0.8558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,769.01090	1,787.453	15.18	0.8669	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			127.51090	119.753	15.18	0.1331	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,016.31010	1,038.505	15.64	0.6670	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			414.81010	410.805	15.64	0.3330	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			970.86410	992.745	15.86	0.6459	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			459.36410	455.045	15.86	0.3541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			965.95540	987.801	15.89	0.6435	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			464.45540	460.101	15.89	0.3565	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			961.06980	982.880	15.91	0.6412	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			469.56980	465.180	15.91	0.3588	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			873.34190	894.472	16.38	0.5978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			571.84190	566.772	16.38	0.4022	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			860.34050	881.363	16.45	0.5911	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			588.84050	583.663	16.45	0.4089	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			453.30260	463.607	19.73	0.3435	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,581.80260	1,565.907	19.73	0.6565	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			279.88710	282.654	22.57	0.2148	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,708.38710	2,684.954	22.57	0.7852	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,131.68270	2,150.026	15.65	0.9039	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			93.58270	85.926	15.65	0.0961	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			915.91420	938.124	16.37	0.6040	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			577.81420	574.024	16.37	0.3960	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			275.28790	276.757	23.35	0.2012	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,057.18790	3,032.657	23.35	0.7988	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			268.86460	267.981	24.98	0.1867	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,470.76460	3,443.881	24.98	0.8133	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			999.14860	1,021.691	16.37	0.6151	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			589.94860	586.691	16.37	0.3849	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			312.92830	308.857	24.84	0.2010	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,533.72830	3,503.857	24.84	0.7990	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			310.09250	304.178	26.03	0.1920	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,850.89250	3,819.178	26.03	0.8080	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,213.35960	2,231.823	15.67	0.8994	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			104.15960	96.823	15.67	0.1006	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			489.21790	497.938	20.87	0.3211	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,062.11790	2,045.038	20.87	0.6789	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,510.38040	1,531.582	15.13	0.7791	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			263.28040	258.682	15.13	0.2209	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,301.49310	2,318.723	15.71	0.8955	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			116.39310	107.923	15.71	0.1045	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,085.84700	1,109.977	16.40	0.6259	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			600.74700	599.177	16.40	0.3741	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			353.73080	351.106	26.60	0.2035	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,068.63080	4,040.306	26.60	0.7965	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			353.16610	349.341	27.43	0.1983	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,298.06610	4,268.541	27.43	0.8017	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,033.38420	1,055.738	16.88	0.5922	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			720.48420	717.138	16.88	0.4078	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			372.92390	366.870	26.56	0.2080	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,100.02390	4,068.270	26.56	0.7920	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			372.70300	366.325	26.78	0.2066	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,159.80300	4,127.725	26.78	0.7934	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,117.39280	1,140.636	16.38	0.6298	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			604.49280	602.036	16.38	0.3702	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,008.00260	1,029.919	17.08	0.5786	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			770.00260	766.319	17.08	0.4214	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			379.98060	376.412	24.98	0.2212	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,661.98060	3,632.812	24.98	0.7788	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,238.86690	1,263.511	15.95	0.6709	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			503.16690	502.212	15.95	0.3291	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,233.30870	1,258.033	15.96	0.6691	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			507.60870	506.733	15.96	0.3309	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,244.45160	1,269.017	15.93	0.6728	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			498.75160	497.717	15.93	0.3272	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			392.38540	390.560	26.32	0.2166	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			4,046.58540	4,019.160	26.32	0.7834	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,255.56410	1,280.148	15.93	0.6739	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			499.76410	498.748	15.93	0.3261	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,249.97350	1,274.648	15.94	0.6720	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			504.17350	503.248	15.94	0.3280	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,244.40440	1,269.164	15.95	0.6702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			508.60440	507.764	15.95	0.3298	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			386.01500	391.040	28.42	0.2032	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,727.51500	4,706.840	28.42	0.7968	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,396.16160	2,412.320	15.70	0.8928	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			127.66160	118.120	15.70	0.1072	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,179.27010	1,202.918	16.37	0.6370	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			610.77010	608.718	16.37	0.3630	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			407.83700	399.411	28.08	0.2085	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,589.33700	4,555.211	28.08	0.7915	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,478.38590	2,492.753	15.72	0.8908	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			136.58590	126.853	15.72	0.1092	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,258.64250	1,282.619	16.38	0.6458	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			616.84250	616.719	16.38	0.3542	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			394.14250	390.045	28.13	0.1980	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,022.34250	4,994.145	28.13	0.8020	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			383.96490	379.880	28.13	0.1938	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,092.16490	5,063.980	28.13	0.8062	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			1,366.81970	1,391.171	16.48	0.6572	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			625.21970	625.171	16.48	0.3428	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			377.70670	372.832	27.96	0.1850	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,536.10670	5,506.832	27.96	0.8150	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,583.45860	2,599.023	15.68	0.8910	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			141.85860	133.023	15.68	0.1090	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,940.60420	1,960.839	15.48	0.7957	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			300.70420	296.339	15.48	0.2043	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,932.99870	1,953.314	15.48	0.7944	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			303.09870	298.813	15.48	0.2056	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,948.22800	1,968.383	15.49	0.7971	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			298.32800	293.883	15.49	0.2029	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,435.07010	1,459.149	16.53	0.6640	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			630.07010	629.449	16.53	0.3360	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			346.86840	342.425	27.20	0.1724	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,791.86840	5,762.725	27.20	0.8276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,535.52410	1,560.043	16.13	0.6968	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			145.58080	137.633	15.69	0.1092	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,541.24450	1,565.695	16.11	0.6984	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			526.24450	525.995	16.11	0.3016	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			530.52410	530.343	16.13	0.3032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			340.44130	336.018	27.20	0.1698	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,845.44130	5,816.318	27.20	0.8302	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,529.82280	1,554.411	16.14	0.6952	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			534.82280	534.711	16.14	0.3048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,650.58080	2,667.333	15.69	0.8908	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,053.70410	1,066.241	20.06	0.4624	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,834.80410	1,821.841	20.06	0.5376	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,051.15720	1,063.647	20.08	0.4614	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,842.25720	1,829.247	20.08	0.5386	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,048.62000	1,061.043	20.09	0.4604	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,849.72000	1,836.643	20.09	0.5396	0.00	0	0
Total \$ / R Option												1,590,761.00	5,000	2,061,270
Total \$ / R												1,021,665,922.00	81,210	2,816,599
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.38280		13.35740			0.0000	1,084,006.80	81	592
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.60940		13.58330			0.0000	68,047.00	5	175
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.82770		13.80150			0.0000	0.00	0	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.07140		14.04580			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,152,053.80	86	886
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			964.21090	838.759	16.79	0.0255	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			150,726.28330	153,138.092	16.76	0.9739	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			986.28330	858.092	16.76	0.0261	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			152,682.62550	155,099.858	16.83	0.9750	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			942.62550	819.858	16.83	0.0250	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			151,704.21090	154,118.759	16.79	0.9745	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			130,617.77270	132,464.313	15.03	0.8497	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			11,287.77270	10,524.313	15.03	0.1503	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			129,795.81470	131,640.241	15.03	0.8477	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			11,465.81470	10,700.241	15.03	0.1523	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			128,976.00550	130,818.383	15.03	0.8457	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			11,646.00550	10,878.383	15.03	0.1543	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			90,002.50610	92,137.153	16.23	0.6114	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			53,852.50610	53,367.153	16.23	0.3886	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			89,551.15910	91,682.214	16.25	0.6091	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			54,401.15910	53,912.215	16.25	0.3909	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			89,102.82100	91,230.280	16.28	0.6068	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			54,952.82100	54,460.280	16.28	0.3932	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			67,491.37100	68,903.937	19.74	0.4025	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			163,911.37100	162,763.937	19.74	0.5975	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			67,925.61180	69,354.040	19.70	0.4049	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			162,345.61180	161,214.040	19.70	0.5951	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			67,708.20520	69,128.434	19.72	0.4037	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			163,128.20520	161,988.434	19.72	0.5963	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,152,053.80	86	886
£ / R	On	11/12/2015	Foreign Exchange Future			20.69270	20.67050		0.0000		20,692.70	1	32,788	
£ / R	On	14/03/2016	Foreign Exchange Future			21.03520	21.01210		0.0000		0.00	0	4,291	
£ / R	On	13/06/2016	Foreign Exchange Future			21.36510	21.34230		0.0000		0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			21.69420	21.67230		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			21.73650	21.71480		0.0000		0.00	0	0	
Total £ / R Future												20,692.70	1	37,079
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		2,808.25170	2,829.718	17.94	0.9861	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		7.75170	7.018	17.94	0.0139	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		2,520.91700	2,542.015	16.92	0.9811	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		10.41700	9.315	16.92	0.0189	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,195.30900	2,215.777	15.75	0.9728	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		14.80900	13.077	15.75	0.0272	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,185.47200	2,205.916	15.71	0.9724	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		14.97200	13.216	15.71	0.0276	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,175.63650	2,196.057	15.68	0.9721	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		15.13650	13.357	15.68	0.0279	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,348.24060	1,369.252	15.29	0.8743	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		77.74060	76.552	15.29	0.1257	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		874.58700	897.919	15.44	0.7301	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		204.08700	205.219	15.44	0.2699	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		792.49900	815.935	15.49	0.6948	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			241.99900	243.235	15.49	0.3052	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			721.27250	744.755	15.52	0.6610	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			280.77250	282.055	15.52	0.3390	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			659.95470	683.431	15.56	0.6295	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			319.45470	320.731	15.56	0.3705	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			443.58330	463.806	15.77	0.4933	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			523.08330	521.106	15.77	0.5067	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			435.44660	455.502	15.80	0.4870	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			534.94660	532.802	15.80	0.5130	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			419.55840	439.272	15.87	0.4743	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			559.05840	556.572	15.87	0.5257	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			289.53750	305.750	16.51	0.3603	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			819.03750	813.050	16.51	0.6397	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			250.23980	265.091	16.75	0.3217	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			929.73980	922.391	16.75	0.6783	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			216.01350	229.541	17.00	0.2863	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,045.51350	1,036.841	17.00	0.7137	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			157.30200	168.189	17.52	0.2209	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,306.80200	1,295.489	17.52	0.7791	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			38.06110	41.610	19.49	0.0645	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,567.56110	2,548.910	19.49	0.9355	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,981.38960	2,005.219	14.72	0.8491	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			159.28960	160.019	14.72	0.1509	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,973.11560	1,996.949	14.72	0.8478	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			161.01560	161.749	14.72	0.1522	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,964.85580	1,988.689	14.72	0.8464	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			162.75580	163.489	14.72	0.1536	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,490.06360	1,511.787	15.10	0.6571	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			637.76360	636.687	15.10	0.3429	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,484.69900	1,506.397	15.11	0.6556	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			642.39900	641.297	15.11	0.3444	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,479.35230	1,501.031	15.12	0.6540	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			647.05230	645.931	15.12	0.3460	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,520.43340	1,539.044	15.85	0.5906	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,730.72610	1,725.345	17.19	0.5322	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			499.61670	506.068	21.41	0.2212	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,677.31670	4,661.868	21.41	0.7788	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			1,048.13340	1,044.844	15.85	0.4094	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,139.02160	1,155.584	17.17	0.4699	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,716.72160	1,711.384	17.17	0.5301	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,136.02270	1,152.560	17.18	0.4689	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,723.72270	1,718.360	17.18	0.5311	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,133.02610	1,149.546	17.19	0.4678	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			982.36110	997.001	18.09	0.4063	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,257.56110	2,250.501	18.09	0.5937	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			980.03030	994.656	18.10	0.4055	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			2,265.23030	2,258.155	18.10	0.5945	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			977.71560	992.309	18.11	0.4046	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,272.91560	2,265.810	18.11	0.5954	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												20,692.70	1	161,287
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11169		0.11188			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11381		0.11400			0.0000	0.00	0	198
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11590		0.11608			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,332
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,189.40530	2,170.122	21.12	0.9970	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.90530	0.822	21.12	0.0030	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,194.68410	1,174.846	14.91	0.9769	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			6.18410	5.546	14.91	0.0231	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			353.64790	340.571	14.78	0.6185	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			165.14790	171.271	14.78	0.3815	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			283.52360	278.351	18.03	0.3419	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			883.42360	896.951	18.03	0.6581	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,441.77480	1,421.564	15.00	0.9209	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			41.67480	40.164	15.00	0.0791	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			662.30440	649.719	15.33	0.6555	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			262.20440	268.319	15.33	0.3445	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			892.49080	904.881	17.96	0.5667	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			295.84170	290.055	20.45	0.2695	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,687.64170	1,700.155	20.45	0.7305	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			922.89300	909.566	15.61	0.6837	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			314.69300	319.666	15.61	0.3163	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			500.69080	494.781	17.96	0.4333	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,332
€ / R	On	26/10/2015	Foreign Exchange Future			15.05620		14.99680			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.18660		15.12700			0.0000	865,636.20	57	80,576
€ / R	On	25/01/2016	Foreign Exchange Future			15.32650		15.26620			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.47210		15.41070			0.0000	0.00	0	39,243
€ / R	On	13/06/2016	Foreign Exchange Future			15.75160		15.69020			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.07120		16.00980			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.39700		16.33430			0.0000	0.00	0	1,000
Total € / R Future												865,636.20	57	121,069
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			672.02660	729.510	19.50	0.9767	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			5.22660	3.310	19.50	0.0233	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			662.35220	719.704	19.44	0.9754	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			5.55220	3.504	19.44	0.0246	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			652.69610	709.909	19.39	0.9741	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			5.89610	3.709	19.39	0.0259	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			177.11530	204.394	16.26	0.6723	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			100.31530	68.194	16.26	0.3277	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			72.01300	74.213	19.38	0.1362	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,445.01300	1,387.613	19.38	0.8638	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			417.88360	443.605	16.07	0.5754	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			330.88360	297.005	16.07	0.4246	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			310.00080	327.103	16.41	0.4687	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			473.00080	430.503	16.41	0.5313	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			169.02910	178.054	17.50	0.2921	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			822.02910	771.454	17.50	0.7079	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			443.95830	470.728	16.02	0.5970	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			306.95830	274.128	16.02	0.4030	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			438.65550	465.215	16.03	0.5927	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			311.65550	278.615	16.03	0.4073	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			433.39820	459.744	16.04	0.5884	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			316.39820	283.145	16.04	0.4116	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,262.76250	1,313.884	15.93	0.9335	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			35.76250	27.284	15.93	0.0665	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,144.98170	1,194.267	15.84	0.9123	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			47.98170	37.667	15.84	0.0877	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,083.18200	2,141.261	18.22	0.9874	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			6.18200	4.661	18.22	0.0126	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,308.82880	1,360.598	15.97	0.9404	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			31.82880	23.998	15.97	0.0596	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			911.74500	956.578	15.65	0.8527	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			84.74500	69.978	15.65	0.1473	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,177.09270	4,236.647	24.13	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.09270	0.047	24.13	0.0001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			855.33140	891.482	15.01	0.7389	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			219.13140	194.982	15.01	0.2611	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			716.94700	749.311	15.26	0.6703	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			300.74700	272.811	15.26	0.3297	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			676.34510	707.560	15.34	0.6478	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			330.14510	301.060	15.34	0.3522	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			868.71430	905.220	14.99	0.7449	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			212.51430	188.720	14.99	0.2551	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			862.00630	898.334	15.00	0.7419	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			215.80630	191.834	15.00	0.2581	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			35.06690	28.662	16.14	0.0428	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,253.47140	2,307.689	15.95	0.9479	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			42.77140	35.588	15.95	0.0521	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			96.81360	85.854	15.14	0.1142	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		358.62930	372.117	17.74	0.3415	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,247.92930	1,200.017	17.74	0.6585	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		445.98710	463.720	17.06	0.4098	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		985.28710	941.620	17.06	0.5902	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,395.76690	2,450.762	16.14	0.9572	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		1,021.34100	977.073	17.16	0.6006	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		392.96000	408.398	17.44	0.3694	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,132.26000	1,086.298	17.44	0.6306	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		848.74460	881.514	15.39	0.6534	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		398.04460	369.414	15.39	0.3466	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,657.51360	1,707.954	15.14	0.8858	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		439.86540	409.852	15.52	0.3704	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		647.48360	674.277	15.99	0.5462	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		606.78360	572.177	15.99	0.4538	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,505.71700	1,553.151	15.07	0.8587	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		125.01700	111.051	15.07	0.1413	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		432.04100	449.173	17.16	0.3994	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		256.84410	236.363	15.02	0.2551	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		882.15120	915.869	15.30	0.6692	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		371.45120	343.769	15.30	0.3308	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,538.95310	1,586.823	15.07	0.8652	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		118.25310	104.723	15.07	0.1348	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		800.56540	831.952	15.52	0.6296	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,530.61680	1,578.378	15.07	0.8636	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		119.91680	106.278	15.07	0.1364	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,522.29860	1,569.951	15.07	0.8620	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		121.59860	107.851	15.07	0.1380	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,067.54410	1,108.463	15.02	0.7449	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,021.51880	1,053.863	15.61	0.6256	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		581.31880	552.263	15.61	0.3744	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,016.74370	1,048.965	15.63	0.6235	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		586.54370	557.365	15.63	0.3765	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		576.11670	547.189	15.60	0.3724	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,690.93480	1,736.472	14.67	0.8255	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		200.73480	184.872	14.67	0.1745	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		735.74740	759.593	16.88	0.4886	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		1,005.54740	967.993	16.88	0.5114	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,026.31670	1,058.789	15.60	0.6276	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,525.64590	1,566.460	15.14	0.7160	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		465.84590	445.260	15.14	0.2840	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,519.57020	1,560.327	15.15	0.7143	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		469.77020	449.127	15.15	0.2857	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,531.74620	1,572.618	15.13	0.7177	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		461.94620	441.418	15.13	0.2823	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,696.53560	1,656.497	18.47	0.5335	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,026.36980	1,049.214	18.44	0.4686	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			1,682.06980	1,642.214	18.44	0.5314	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,023.59390	1,046.350	18.46	0.4676	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,689.29390	1,649.350	18.46	0.5324	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,020.83560	1,043.497	18.47	0.4665	0.00	0	0
Total € / R Option												0.00	0	342,220
Total € / R												865,636.20	57	463,289
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.69850		9.66830			0.0000	0.00	0	9,515
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.81770		9.78820			0.0000	0.00	0	4,922
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.93560		9.90700			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.07230		10.04460			0.0000	0.00	0	0
Total AU\$ / R Future												0.00	0	14,437
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			37.86130	34.614	11.28	0.1570	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			191.93710	214.916	11.07	0.6045	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,318.32640	2,348.527	20.48	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02640	0.027	20.48	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			406.16130	433.114	11.28	0.8430	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,418.32070	2,448.520	21.05	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			123.63710	116.416	11.07	0.3955	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			32.35950	37.967	12.93	0.1566	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			564.05950	539.467	12.93	0.8434	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.02070	0.020	21.05	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,368.32330	2,398.523	20.77	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02330	0.023	20.77	0.0001	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			458.83480	481.275	11.84	0.6882	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			160.63480	153.575	11.84	0.3118	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			452.47840	474.821	11.85	0.6832	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			164.27840	157.120	11.85	0.3168	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			446.17600	468.417	11.85	0.6781	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			167.97600	160.717	11.85	0.3219	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			527.11060	516.634	13.70	0.5301	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			350.79980	368.800	13.73	0.4665	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			533.79980	523.200	13.73	0.5335	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			347.52270	365.397	13.76	0.4631	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			540.52270	529.797	13.76	0.5369	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			354.11060	372.234	13.70	0.4699	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			645.39360	638.757	14.65	0.5106	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			486.81220	508.119	14.60	0.4948	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			632.21220	625.819	14.60	0.5052	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			483.38920	504.576	14.63	0.4921	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			638.78920	632.276	14.63	0.5079	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			479.99360	501.057	14.65	0.4894	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												0.00	0	15,040
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.33290		10.29110			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.50260		10.45960			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			120.07860	129.206	12.87	0.3798	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			328.97860	296.306	12.87	0.6202	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			117.34750	126.235	12.91	0.3728	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			336.24750	303.335	12.91	0.6272	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			122.87080	132.244	12.83	0.3869	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			321.77080	289.344	12.83	0.6131	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			598.04350	567.832	14.71	0.6040	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			253.11250	266.192	14.65	0.4032	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			583.51250	553.592	14.65	0.5968	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			250.36060	263.295	14.68	0.3996	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			590.76060	560.695	14.68	0.6004	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			247.64350	260.432	14.71	0.3960	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.04670		13.97600			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.33800		14.26480			0.0000	0.00	0	1,653
Total CHF / R Future												0.00	0	8,925
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			362.13880	318.996	16.19	0.4661	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			333.93060	360.820	16.20	0.5292	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			367.93060	324.120	16.20	0.4708	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			342.39440	370.618	16.18	0.5385	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			356.39440	313.918	16.18	0.4615	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			338.13880	365.696	16.19	0.5339	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			367.34290	390.262	18.02	0.3695	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,092.54290	1,042.262	18.02	0.6305	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			365.05550	387.784	18.04	0.3675	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,100.25550	1,049.784	18.04	0.6325	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			362.78170	385.325	18.06	0.3655	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,107.98170	1,057.325	18.06	0.6345	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,925
CNH / R	On	11/12/2015	Foreign Exchange Future			2.09350		2.08710			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			2.11350		2.10740			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			974.00050	1,015.238	15.81	0.7617	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			203.00050	180.238	15.81	0.2383	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,128.41330	1,173.494	16.02	0.8075	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			157.41330	138.494	16.02	0.1925	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,049.27250	1,092.578	15.89	0.7858	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			178.27250	157.578	15.89	0.2142	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,359.57540	1,319.396	16.31	0.6153	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			504.21870	523.996	16.37	0.3686	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,430.21870	1,388.995	16.37	0.6314	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			478.16120	496.727	16.47	0.3533	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,504.16120	1,461.727	16.47	0.6467	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			533.57540	554.396	16.31	0.3847	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			2.03720		2.02720			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.07680		2.06660			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			642.58970	701.049	18.20	0.5910	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			470.58970	429.049	18.20	0.4090	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			752.46260	816.791	18.10	0.6470	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			380.46260	344.791	18.10	0.3530	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			694.36500	757.473	18.15	0.6191	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			422.36500	385.473	18.15	0.3809	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			638.07090	676.456	18.77	0.4081	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,472.07090	1,408.456	18.77	0.5919	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			609.96670	646.218	18.87	0.3938	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,543.96670	1,478.218	18.87	0.6062	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			668.73170	708.068	18.66	0.4227	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,402.73170	1,340.068	18.66	0.5773	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			0.12980		0.12920			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12940		0.12880			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12850		0.12770			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.12760		0.12790			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			0.06620		0.06610			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06340		0.06340			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06060		0.06040			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	11/12/2015	Foreign Exchange Future			8.99830		9.05510			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.09140		9.14870			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.18340		9.24130			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			134.31360	110.821	11.18	0.4133	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			169.21360	202.521	11.18	0.5867	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			130.38270	107.454	11.23	0.4036	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			175.28270	209.154	11.23	0.5964	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			126.55260	104.179	11.27	0.3940	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			181.45260	215.879	11.27	0.6060	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			293.05560	267.508	12.66	0.4894	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			284.35560	316.108	12.66	0.5106	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			288.31580	263.688	12.69	0.4841	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			289.61580	322.288	12.69	0.5159	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			284.24230	259.922	12.73	0.4788	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			295.54230	328.522	12.73	0.5212	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			515.43840	483.607	13.37	0.5913	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			284.13840	310.207	13.37	0.4087	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			526.18930	493.741	13.34	0.5994	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			274.88930	300.341	13.34	0.4006	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			520.79220	488.653	13.35	0.5953	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			279.49220	305.253	13.35	0.4047	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13480		1.13250			0.0000	0.00	0	120
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13690		1.13450			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.13910		1.13690			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			23,710.43000		23,649.47000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.60920		9.62750			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.75020		9.76950			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			810.99050	596.799	32.34	0.6088	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			543.49050	347.599	32.34	0.3912	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			862.21910	631.515	34.03	0.6124	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			574.71910	362.315	34.03	0.3876	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			836.61780	614.162	33.18	0.6106	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			559.11780	354.962	33.18	0.3894	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			718.36720	709.537	32.98	0.4970	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			928.86720	939.337	32.98	0.5030	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			735.49540	726.570	33.84	0.4974	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			955.99540	966.370	33.84	0.5026	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			752.64210	743.618	34.70	0.4978	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			983.14210	993.418	34.70	0.5022	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			4.55370		4.53800			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.51270		4.49500			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			103.91000	112.504	11.23	0.6381	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			55.91000	48.804	11.23	0.3619	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			97.68750	105.990	11.17	0.6188	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			59.68750	52.290	11.17	0.3812	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			91.65910	99.666	11.11	0.5990	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			63.65910	55.966	11.11	0.4010	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			163.90320	172.780	14.20	0.5402	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			158.90320	150.080	14.20	0.4598	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			158.81210	167.530	14.17	0.5304	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			163.81210	154.830	14.17	0.4696	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			154.43330	162.952	14.20	0.5206	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			169.43330	160.252	14.20	0.4794	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			1.08110		1.08160			0.0000	0.00	0	7,688

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 14/03/2016 Foreign Exchange Future			1.05230		1.05000			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									1022113543.70	76,354	1,010,082
Total Options									1590761.00	5,000	2,528,301
Grand Total:									1,023,704,304.70	81,354	3,538,383