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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/09/2015 Foreign Exchange Future			13.76890		13.70780			0.0000	3,924,136.50	285	0
\$ / R On 14/09/2015 Foreign Exchange Future			13.74880		13.71230			0.0000	1,386,676,470.40	100,858	354,854
\$ / R On 16/09/2015 Foreign Exchange Future			13.74660		13.71700			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.74900		13.71930			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.76310		13.73380			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.76800		13.73860			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.77530		13.74580			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.78010		13.75070			0.0000	0.00	0	0
\$ / R On 02/10/2015 Foreign Exchange Future			13.78500		13.75550			0.0000	0.00	0	0
\$ / R On 06/10/2015 Foreign Exchange Future			13.79470		13.76520			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.80190		13.77240			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.81160		13.78210			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.81410		13.89400			0.0000	13,814,100.00	1,000	1,000
\$ / R On 28/10/2015 Foreign Exchange Future			13.84800		13.81830			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.86740		13.83760			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.87950		13.84970			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.89660		13.86690			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.89910		13.86940			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.90400		13.87440			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.91400		13.88430			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.91650		13.88680			0.0000	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	08/12/2015	Foreign Exchange Future			13.94890		13.91910			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			13.95640		13.92660			0.0000	1,451,981,986.80	104,037	442,968
\$ / R	On	21/12/2015	Foreign Exchange Future			13.98170		13.95190			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.04010		14.01030			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			14.07570		14.04580			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.11630		14.08640			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.13410		14.10410			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.14930		14.11930			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.18740		14.15740			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.19510		14.16510			0.0000	77,845,928.40	5,484	29,619
\$ / R	On	29/03/2016	Foreign Exchange Future			14.23450		14.20390			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.30800		14.27630			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.38950		14.35640			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.41570		14.38220			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.42360		14.39000			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.43410		14.40030			0.0000	26,934,030.60	1,866	18,588
\$ / R	On	28/06/2016	Foreign Exchange Future			14.47470		14.44090			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.55340		14.51930			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.59410		14.55990			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.63480		14.60040			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.66470		14.63020			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.67010		14.63560			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.68870		14.65330			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.69780		14.66250			0.0000	0.00	0	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.71840		14.68330			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.78240		14.74770			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.85790		14.82370			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.89450		14.86050			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.90590		14.87200			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.09790		15.06540			0.0000	0.00	0	0
Total \$ / R Future												2,961,176,652.70	213,530	855,903
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,547.80000	1,608.900	20.69	1.0000	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.00000	0.000	20.69	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,542.31050	2,578.800	21.67	1.0000	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.01050	0.000	21.67	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,512.31060	2,548.800	21.81	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.01060	0.000	21.81	0.0000	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			2,422.31110	2,458.800	22.21	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.00000	0.000	20.90	0.0000	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			3,112.30000	3,148.800	20.90	1.0000	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.00000	0.000	20.90	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,732.30940	2,768.800	20.90	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00940	0.000	20.90	0.0000	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			869.18300	833.208	25.79	0.9846	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.06350	0.120	83.36	0.0004	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		4,787.76350	4,751.320	83.36	0.9996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		25.23990	31.507	20.10	0.1977	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		312.93990	282.707	20.10	0.8023	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		3,152.30000	3,188.800	20.90	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		592.86190	558.157	22.80	0.9490	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		2.47020	3.297	24.15	0.0253	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		740.17020	704.497	24.15	0.9747	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		441.81670	475.674	20.75	0.9460	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		9.51670	6.874	20.75	0.0540	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		1.48300	2.008	25.79	0.0154	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		19.56260	15.104	20.01	0.1080	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Call		68.29500	81.661	18.30	0.4268	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Put		155.99500	132.861	18.30	0.5732	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		615.33860	650.722	21.86	0.9831	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		3.03860	1.922	21.86	0.0169	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		5.16190	6.956	22.80	0.0510	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		4.19730	2.766	21.56	0.0236	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		470.20290	504.399	20.94	0.9551	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		7.90290	5.599	20.94	0.0449	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		713.87570	749.737	22.56	0.9914	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		1.57570	0.937	22.56	0.0086	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		331.86260	363.904	20.01	0.8920	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		2.34030	1.430	22.11	0.0128	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		644.79870	680.340	22.05	0.9863	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		2.49870	1.540	22.05	0.0137	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		852.91250	889.150	23.65	0.9967	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		0.61250	0.350	23.65	0.0033	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		566.49730	601.566	21.56	0.9764	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		0.80390	0.464	23.34	0.0044	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		793.22040	829.334	23.18	0.9950	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		0.92040	0.534	23.18	0.0050	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		1,012.50420	1,048.912	24.90	0.9989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		0.20420	0.112	24.90	0.0011	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		654.64030	690.230	22.11	0.9872	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		0.28830	0.160	24.51	0.0016	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		912.70640	949.029	24.12	0.9978	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		0.40640	0.229	24.12	0.0022	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		1,112.40210	1,148.855	25.67	0.9994	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		0.10210	0.055	25.67	0.0006	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		813.10390	849.264	23.34	0.9956	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		0.11730	0.063	25.52	0.0006	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		1,042.46590	1,078.891	25.13	0.9991	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		0.16590	0.091	25.13	0.0009	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		1,212.35100	1,248.827	26.45	0.9997	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		0.05100	0.027	26.45	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		962.58830	998.960	24.51	0.9984	0.00	0	950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			0.05460	0.029	26.37	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			1,162.37220	1,198.839	26.06	0.9996	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			0.07220	0.039	26.06	0.0004	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			1,312.32540	1,348.813	27.23	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			0.02540	0.013	27.23	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			1,092.41730	1,128.863	25.52	0.9994	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			0.03360	0.018	26.92	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			1,232.34430	1,268.823	26.61	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			0.04430	0.023	26.61	0.0002	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			1,442.31740	1,478.802	26.64	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			0.01740	0.002	26.64	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			1,202.35460	1,238.829	26.37	0.9997	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			0.01760	0.003	26.78	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			1,322.32370	1,358.811	27.19	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			0.02370	0.011	27.19	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,582.31640	1,618.800	26.01	1.0000	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			0.01640	0.000	26.01	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			1,272.33360	1,308.818	26.92	0.9998	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			0.01690	0.001	26.33	0.0000	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			1,482.31710	1,518.801	26.46	1.0000	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			0.01710	0.001	26.46	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,652.31590	1,688.800	25.69	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			0.01590	0.000	25.69	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			1,412.31760	1,448.803	26.78	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			0.01610	0.000	25.78	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			1,612.31620	1,648.800	25.88	1.0000	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			0.01620	0.000	25.88	0.0000	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,912.31420	1,948.800	24.52	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			0.01420	0.000	24.52	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			1,512.31690	1,548.800	26.33	1.0000	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			0.01550	0.000	25.42	0.0000	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,672.31580	1,708.800	25.60	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			0.01580	0.000	25.60	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			2,112.31300	2,148.800	23.61	1.0000	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.01300	0.000	23.61	0.0000	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			1,632.31610	1,668.800	25.78	1.0000	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			0.01310	0.000	23.70	0.0000	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,962.31390	1,998.800	24.29	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.01390	0.000	24.29	0.0000	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			2,212.31240	2,248.800	23.16	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.01240	0.000	23.16	0.0000	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,712.31550	1,748.800	25.42	1.0000	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.01240	0.000	23.21	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			2,172.31260	2,208.800	23.34	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.01260	0.000	23.34	0.0000	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			2,472.31080	2,508.800	21.99	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.01080	0.000	21.99	0.0000	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			2,092.31310	2,128.800	23.70	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.01110	0.000	22.21	0.0000	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			2,222.31230	2,258.800	23.12	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.01230	0.000	23.12	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,712.30950	2,748.800	20.90	1.0000	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.00950	0.000	20.90	0.0000	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			2,202.31240	2,238.800	23.21	1.0000	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call			304.31560	331.208	19.23	0.8152	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put			37.31560	34.608	19.23	0.1848	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call			249.60720	275.977	19.09	0.7553	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put			52.60720	49.377	19.09	0.2447	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Call			0.00000	121.767	19.17	0.4498	730,604.40	6,000	3,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Put			0.00000	172.767	19.17	0.5502	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			742.59730	770.984	19.29	0.9849	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			3.29730	1.984	19.29	0.0151	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			722.93790	751.180	19.10	0.9834	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			3.63790	2.180	19.10	0.0166	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			132.21870	138.246	20.27	0.3836	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			328.41870	305.147	20.27	0.6164	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			669.16990	695.986	17.85	0.9213	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			20.56990	17.986	17.85	0.0787	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,945.81640	2,975.302	26.04	1.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.01640	0.002	26.04	0.0000	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,595.84050	2,625.332	26.62	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.04050	0.031	26.62	0.0002	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,345.90040	2,375.381	25.61	0.9996	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,054.83540	3,025.379	31.36	0.9976	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.10040	0.081	25.61	0.0004	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			530.17050	555.269	17.88	0.8317	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			54.37050	49.969	17.88	0.1683	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			143.20360	152.403	20.22	0.3677	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			397.40360	377.103	20.22	0.6323	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.63540	0.679	31.36	0.0024	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			962.75480	991.914	18.96	0.9539	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			12.05480	11.814	18.96	0.0461	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			413.94790	438.059	18.70	0.7007	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			128.44790	123.059	18.70	0.2993	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			72.39760	71.802	17.89	0.1928	0.00	0	5,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			587.59760	616.502	17.89	0.8072	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			217.58310	234.497	20.21	0.4221	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			425.18310	412.597	20.21	0.5779	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			929.10930	960.682	17.34	0.9140	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			27.00930	29.082	17.34	0.0860	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			0.00000	294.425	19.63	0.4755	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			0.00000	370.325	19.63	0.5245	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		21.21350	24.862	31.26	0.0407	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,182.91350	3,156.862	31.26	0.9593	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		3,018.77220	3,048.561	23.61	0.9984	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.47220	0.561	23.61	0.0016	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,669.38650	2,699.221	22.46	0.9965	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		1.08650	1.221	22.46	0.0035	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		494.18340	530.610	18.61	0.6350	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		235.88340	242.610	18.61	0.3650	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		910.95960	952.500	17.47	0.8359	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		73.35960	85.100	17.47	0.1641	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		1,151.87280	1,190.671	17.30	0.9046	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		34.27280	43.271	17.30	0.0954	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		430.05850	468.677	19.18	0.5411	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		390.35850	399.177	19.18	0.4589	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		279.60550	309.707	20.58	0.3932	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		679.90550	680.207	20.58	0.6068	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		929.00470	972.271	17.43	0.8301	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		79.30470	92.771	17.43	0.1699	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		840.16100	884.725	17.49	0.7791	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		123.26100	138.125	17.49	0.2209	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		830.98940	874.629	17.53	0.7719	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		131.58940	145.529	17.53	0.2281	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		862.25800	905.766	17.54	0.7791	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		127.85800	141.766	17.54	0.2209	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		553.23750	594.326	18.77	0.5956	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		348.93750	360.326	18.77	0.4044	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		0.00000	458.057	19.63	0.4933	4,580,566.00	10,000	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		0.00000	534.057	19.63	0.5067	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		1,110.16870	1,151.894	17.24	0.8538	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		73.36870	85.394	17.24	0.1462	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		1,044.56100	1,086.930	17.31	0.8341	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		87.76100	100.430	17.31	0.1659	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		965.30830	1,008.322	17.39	0.8076	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,616.64390	3,595.714	32.33	0.9279	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		3,088.78690	3,118.652	21.86	0.9952	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		1.98690	2.152	21.86	0.0048	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,740.19660	2,770.161	20.64	0.9918	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		3.39660	3.661	20.64	0.0082	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		377.71270	388.586	18.92	0.4210	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,299.59490	1,339.138	17.06	0.9006	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		42.79490	52.638	17.06	0.0994	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		481.06270	520.060	19.24	0.5392	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		444.26270	453.560	19.24	0.4608	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		53.44390	62.214	32.33	0.0721	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		196.25290	210.137	17.87	0.2847	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		692.33410	735.548	18.13	0.6813	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			235.53410	249.048	18.13	0.3187	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			573.13050	614.609	18.71	0.6061	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			336.33050	348.109	18.71	0.3939	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			534.51270	575.086	18.92	0.5790	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			108.50830	121.822	17.39	0.1924	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			811.25480	854.925	17.63	0.7452	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			164.45480	178.425	17.63	0.2548	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			804.62210	848.293	17.66	0.7419	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			167.82210	181.793	17.66	0.2581	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			753.05290	796.637	17.87	0.7153	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,609.67820	1,646.295	17.23	0.9310	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			30.57820	37.395	17.23	0.0690	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			420.82470	456.957	20.24	0.4525	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			694.22470	700.557	20.24	0.5475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			523.64080	563.445	19.36	0.5330	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			507.04080	517.045	19.36	0.4670	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			519.68090	559.287	19.38	0.5301	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			513.08090	522.887	19.38	0.4699	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			489.10020	527.575	19.62	0.5070	0.00	0	18,300
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			562.50020	571.175	19.62	0.4930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			641.03420	682.715	18.64	0.6118	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			364.43420	376.315	18.64	0.3882	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			636.08530	677.718	18.67	0.6087	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			369.48530	381.318	18.67	0.3913	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			607.13560	648.437	18.83	0.5902	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			400.53560	412.037	18.83	0.4098	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			656.09490	697.914	18.56	0.6211	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			349.49490	361.514	18.56	0.3789	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			651.03880	692.815	18.58	0.6180	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			354.43880	366.415	18.58	0.3820	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			646.01860	687.749	18.61	0.6149	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			359.41860	371.349	18.61	0.3851	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			719.60510	761.834	18.23	0.6588	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			293.00510	305.434	18.23	0.3412	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			671.47700	713.423	18.47	0.6305	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			334.87700	347.023	18.47	0.3695	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			666.31250	708.220	18.50	0.6274	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			339.71250	351.820	18.50	0.3726	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			850.08700	892.380	17.62	0.7277	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			203.48700	215.980	17.62	0.2723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			776.62900	818.998	17.95	0.6902	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			250.02900	262.598	17.95	0.3098	787,793.70	3,000	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			753.36500	795.702	18.06	0.6777	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			266.76500	279.302	18.06	0.3223	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			895.50030	939.244	17.50	0.7484	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			178.90030	192.844	17.50	0.2516	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		888.89710	932.269	17.51	0.7456	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		182.29710	195.869	17.51	0.2544	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		869.31850	911.548	17.54	0.7370	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		192.71850	205.148	17.54	0.2630	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,011.88700	1,055.045	17.35	0.7923	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		135.28700	148.645	17.35	0.2077	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		974.50150	1,018.017	17.40	0.7790	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		147.90150	161.617	17.40	0.2210	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		902.14220	946.251	17.49	0.7513	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		175.54220	189.850	17.49	0.2487	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,160.82340	1,202.350	17.18	0.8394	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		94.22340	105.950	17.18	0.1606	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,128.59790	1,170.499	17.21	0.8300	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		101.99790	114.099	17.21	0.1700	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,050.04670	1,092.811	17.31	0.8052	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		123.44670	136.411	17.31	0.1948	136,411.10	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,380.42530	1,419.309	16.94	0.8934	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		53.82530	62.909	16.94	0.1066	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,243.28180	1,283.828	17.08	0.8617	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		76.68180	87.428	17.08	0.1383	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,209.98050	1,250.927	17.12	0.8530	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		83.38050	94.527	17.12	0.1470	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,415.62390	1,454.085	16.90	0.9006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		49.02390	57.685	16.90	0.0994	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,406.79250	1,445.360	16.91	0.8988	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		50.19250	58.960	16.91	0.1012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,397.98110	1,436.655	16.92	0.8970	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		51.38110	60.255	16.92	0.1030	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,771.95740	1,806.465	17.52	0.9443	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		25.35740	30.065	17.52	0.0557	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,752.79720	1,787.540	17.48	0.9425	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		26.19720	31.140	17.48	0.0575	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,469.05720	1,508.348	16.97	0.9092	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		42.45720	51.948	16.97	0.0908	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,848.84910	1,882.489	17.65	0.9510	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		22.24910	26.089	17.65	0.0490	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,800.74580	1,834.914	17.57	0.9469	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		24.14580	28.514	17.57	0.0531	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,791.14340	1,825.423	17.55	0.9461	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		24.54340	29.023	17.55	0.0539	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,993.97560	2,026.287	17.91	0.9618	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		17.37560	19.887	17.91	0.0382	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,945.47360	1,978.188	17.82	0.9584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		18.87360	21.788	17.82	0.0416	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,906.76030	1,939.824	17.75	0.9556	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		20.16030	23.424	17.75	0.0444	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	Call			2,189.04720	2,220.095	18.25	0.9728	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			12.44720	13.695	18.25	0.0272	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,140.13530	2,171.452	18.16	0.9704	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			13.53530	15.052	18.16	0.0296	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			2,042.59200	2,074.538	17.99	0.9648	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			15.99200	18.138	17.99	0.0352	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,533.47020	2,563.316	18.84	0.9856	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			6.87020	6.916	18.84	0.0144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,336.26450	2,366.667	18.50	0.9792	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			9.66450	10.267	18.50	0.0208	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,326.42970	2,356.869	18.48	0.9788	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			9.82970	10.469	18.48	0.0212	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,979.94530	3,009.659	20.03	0.9931	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			3.34530	3.259	20.03	0.0069	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,930.17510	2,959.860	19.84	0.9926	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			3.57510	3.460	19.84	0.0074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,731.46210	2,760.999	19.18	0.9902	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			4.86210	4.599	19.18	0.0098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,776.69530	4,806.516	24.66	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.09530	0.116	24.66	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,726.71390	4,756.538	24.66	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.11390	0.138	24.66	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,676.73570	4,706.564	24.66	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.13570	0.164	24.66	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			145.12050	163.115	25.25	0.1800	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,018.52050	2,006.715	25.25	0.8200	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			99.84820	113.062	27.41	0.1255	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,673.24820	2,656.662	27.41	0.8745	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			9.68590	13.116	35.35	0.0157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,853.08590	6,826.716	35.35	0.9843	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			243.55050	269.758	22.66	0.2879	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,286.95050	1,283.358	22.66	0.7121	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			238.74190	264.587	22.75	0.2829	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,312.14190	1,308.187	22.75	0.7171	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			196.77850	219.195	23.70	0.2380	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,570.17850	1,562.795	23.70	0.7620	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			292.81140	322.403	21.80	0.3374	322,403.00	1,000	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,066.21140	1,066.003	21.80	0.6626	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			282.81610	311.765	21.96	0.3276	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,106.21610	1,105.366	21.96	0.6724	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			265.86140	293.672	22.24	0.3107	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,179.26140	1,177.272	22.24	0.6893	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			371.06030	405.039	20.77	0.4098	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			814.46030	818.639	20.77	0.5902	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			362.99180	396.583	20.86	0.4027	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			836.39180	840.184	20.86	0.5973	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		337.52790	369.813	21.17	0.3797	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		910.92790	913.413	21.17	0.6203	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		408.47300	444.106	20.37	0.4421	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		721.87300	727.706	20.37	0.5579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		396.52390	431.654	20.49	0.4320	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		749.92390	755.254	20.49	0.5680	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		390.69890	425.574	20.55	0.4270	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		764.09890	769.174	20.55	0.5730	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		485.41650	523.778	19.65	0.5042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		568.81650	577.378	19.65	0.4958	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		446.79820	483.897	19.99	0.4737	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		640.19820	647.497	19.99	0.5263	0.00	0	500
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		474.17000	510.948	19.94	0.4758	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		672.27000	679.248	19.94	0.5242	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		91.60110	102.461	33.25	0.0954	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,009.70110	3,990.761	33.25	0.9046	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,154.92500	3,184.915	20.08	0.9935	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		3.02500	3.215	20.08	0.0065	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,816.41980	2,846.368	18.77	0.9903	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		4.51980	4.668	18.77	0.0097	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,806.47410	2,836.420	18.73	0.9902	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		4.57410	4.720	18.73	0.0098	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,227.19610	1,266.860	17.16	0.8080	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		146.89610	156.760	17.16	0.1920	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,247.06020	1,285.841	17.15	0.7955	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		171.26020	180.141	17.15	0.2045	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,145.76340	1,185.473	17.32	0.7638	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		209.96340	219.773	17.32	0.2362	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		506.47480	541.178	20.65	0.4371	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		940.67480	945.479	20.65	0.5629	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,274.97830	2,309.016	17.90	0.9507	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		29.17830	33.317	17.90	0.0493	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		354.12070	383.394	22.98	0.3063	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,667.72070	1,667.094	22.98	0.6937	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,513.88360	2,546.868	18.16	0.9571	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		27.48360	30.568	18.16	0.0429	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		778.14260	815.486	19.02	0.5707	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		604.04260	611.386	19.02	0.4293	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		2,362.43720	2,396.014	17.92	0.9399	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		43.13720	46.714	17.92	0.0601	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		503.58050	537.430	21.38	0.3990	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,224.28050	1,228.130	21.38	0.6010	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,749.34520	1,784.722	17.08	0.8617	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		121.94520	127.322	17.08	0.1383	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,333.94530	2,306.055	24.41	0.7432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		3,134.58270	3,166.557	18.99	0.9723	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			19.48270	21.457	18.99	0.0277	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,377.01220	1,381.163	21.73	0.6145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,650.72970	2,684.505	18.16	0.9511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			35.62970	39.404	18.16	0.0489	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,602.88490	2,637.169	18.11	0.9481	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			37.78490	42.069	18.11	0.0519	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			349.04530	351.154	24.41	0.2568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,050.41410	1,056.434	20.62	0.5449	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			331.62730	310.040	25.22	0.2279	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,666.52730	2,614.940	25.22	0.7721	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			58.60000	105.604	32.35	0.0780	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,123.50000	6,140.504	32.35	0.9220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			512.11220	546.263	21.73	0.3855	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			627.34570	636.294	18.91	0.4200	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			461.57970	494.432	22.32	0.3526	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,566.47970	1,569.332	22.32	0.6474	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			379.48530	408.731	23.49	0.2960	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,964.38530	1,963.631	23.49	0.7040	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			625.51410	661.534	20.62	0.4551	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			424.11290	427.584	17.82	0.3339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			580.84210	616.277	21.02	0.4284	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,165.74210	1,171.177	21.02	0.5716	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			542.61630	577.453	21.40	0.4048	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,277.51630	1,282.353	21.40	0.5952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			852.44570	891.394	18.91	0.5800	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			170.51570	171.769	16.73	0.1772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			748.05300	787.118	19.66	0.5250	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			792.95300	802.018	19.66	0.4750	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			713.38640	751.408	19.91	0.5057	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			858.28640	866.308	19.91	0.4943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,039.21290	1,072.684	17.82	0.6661	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			85.00140	94.719	17.35	0.1065	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			997.16080	1,032.277	18.05	0.6479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			462.06080	467.177	18.05	0.3521	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			932.37990	970.243	18.41	0.6189	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			527.27990	535.143	18.41	0.3811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,535.61570	1,566.869	16.73	0.8228	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			65.40700	73.917	17.59	0.0857	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,420.94380	1,456.419	16.94	0.7938	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			205.84380	211.319	16.94	0.2062	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,206.16370	1,245.574	17.36	0.7297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			301.06370	310.474	17.36	0.2703	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,990.10140	2,029.819	17.35	0.8935	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			57.52570	65.467	17.70	0.0770	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,736.72690	1,776.470	17.02	0.8588	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			121.62690	131.370	17.02	0.1412	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,582.77770	1,616.344	16.80	0.8319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			157.67770	161.244	16.80	0.1681	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,180.50700	2,219.017	17.59	0.9143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			47.65680	54.344	17.88	0.0653	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,171.34450	2,209.912	17.58	0.9134	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			66.24450	74.812	17.58	0.0866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,125.66620	2,164.521	17.52	0.9087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			70.56620	79.421	17.52	0.0913	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,272.62570	2,310.567	17.70	0.9230	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			54.60900	62.325	17.75	0.0737	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,226.45800	2,264.683	17.65	0.9187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			61.35800	69.583	17.65	0.0813	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,189.68000	2,228.133	17.60	0.9152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			64.58000	73.033	17.60	0.0848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,412.75680	2,449.444	17.88	0.9347	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,384.42610	2,421.528	17.84	0.9325	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			49.32610	56.428	17.84	0.0675	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,309.70900	2,347.425	17.75	0.9263	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			509.02590	541.123	22.15	0.3680	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,555.12590	1,556.623	22.15	0.6320	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,460.03660	2,494.313	17.79	0.9315	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			56.13660	59.813	17.79	0.0685	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,541.47180	2,577.880	17.66	0.9261	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			65.17180	69.880	17.66	0.0739	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			509.24390	538.344	22.91	0.3421	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,892.94390	1,890.344	22.91	0.6579	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,629.63750	2,670.184	17.55	0.9212	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			73.23750	80.684	17.55	0.0788	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			511.05720	536.382	23.68	0.3186	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,284.65720	2,276.882	23.68	0.6814	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,729.98700	1,725.407	22.17	0.6056	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,301.07220	2,344.127	17.26	0.8847	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			118.87220	128.427	17.26	0.1153	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			662.18700	691.107	22.17	0.3944	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,465.98990	1,510.684	17.40	0.7305	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			375.98990	387.084	17.40	0.2695	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,459.93930	1,504.594	17.41	0.7287	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			379.93930	390.993	17.41	0.2713	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,472.06380	1,516.801	17.38	0.7323	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			372.06380	383.202	17.38	0.2677	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,478.02650	1,522.780	17.38	0.7311	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			377.72650	388.680	17.38	0.2689	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,471.97760	1,516.736	17.40	0.7293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			381.67760	392.636	17.40	0.2707	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			809.06950	842.013	21.04	0.4631	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,338.76950	1,337.913	21.04	0.5369	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			537.54580	562.324	23.76	0.3216	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,367.24580	2,358.224	23.76	0.6784	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,484.09450	1,528.847	17.36	0.7329	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			373.79450	384.747	17.36	0.2671	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			443.60700	464.572	25.14	0.2680	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,973.30700	2,960.472	25.14	0.7320	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			429.17070	449.493	25.40	0.2595	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,088.87070	3,075.393	25.40	0.7405	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,361.45520	1,406.146	17.73	0.6951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			461.15520	472.046	17.73	0.3049	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,670.24250	1,714.678	16.85	0.7842	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			269.94250	280.578	16.85	0.2158	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,539.76650	1,584.458	17.20	0.7490	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			339.46650	350.358	17.20	0.2510	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			457.68970	479.269	24.90	0.2763	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,867.38970	2,855.169	24.90	0.7237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,356.59270	2,400.305	17.27	0.8878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			116.29270	126.205	17.27	0.1122	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			517.53210	541.962	24.47	0.3008	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,696.63210	2,687.262	24.47	0.6992	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,722.47210	2,765.068	17.42	0.9176	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			81.57210	90.368	17.42	0.0824	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,807.95040	2,853.102	17.38	0.9144	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			88.65040	99.702	17.38	0.0856	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			519.83900	545.458	25.31	0.2850	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,130.53900	3,122.058	25.31	0.7150	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			828.98460	866.968	22.20	0.4277	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,789.08460	1,792.868	22.20	0.5723	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,090.20250	2,144.971	17.23	0.8222	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			230.30250	250.871	17.23	0.1778	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,894.56930	2,943.498	17.33	0.9118	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			94.16930	108.698	17.33	0.0882	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			536.79380	555.458	26.33	0.2718	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,636.39380	3,620.658	26.33	0.7282	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			551.40000	578.895	26.40	0.2768	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,661.20000	3,654.195	26.40	0.7232	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			549.56900	576.763	26.60	0.2746	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,719.36900	3,712.063	26.60	0.7254	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,626.06920	1,684.791	17.84	0.7105	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			495.86920	520.091	17.84	0.2895	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,521.05610	1,578.722	18.22	0.6793	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			590.85610	614.022	18.22	0.3207	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,487.16710	1,545.516	18.39	0.6674	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			631.56710	655.416	18.39	0.3326	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			594.75660	624.834	25.40	0.3004	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,259.15660	3,254.734	25.40	0.6996	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	15/09/2016	Foreign Exchange Option	13.30	Call			1,768.13810	1,826.709	17.44	0.7430	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			414.83810	438.009	17.44	0.2570	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,762.25340	1,820.842	17.46	0.7415	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			418.95340	442.142	17.46	0.2585	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,774.04460	1,832.597	17.42	0.7446	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			410.74460	433.897	17.42	0.2554	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,779.62610	1,838.324	17.45	0.7433	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			417.12610	440.524	17.45	0.2567	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,773.74710	1,832.463	17.47	0.7417	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			421.24710	444.663	17.47	0.2583	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			579.22800	604.603	26.11	0.2844	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,616.72800	3,606.803	26.11	0.7156	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,785.52690	1,844.201	17.43	0.7448	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			413.02690	436.401	17.43	0.2552	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			577.52260	604.421	27.79	0.2703	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,144.22260	4,136.021	27.79	0.7297	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,984.41920	3,035.594	17.22	0.9098	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			101.11920	117.194	17.22	0.0902	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,054.72910	3,107.068	17.14	0.9079	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			107.02910	124.668	17.14	0.0921	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			615.27090	636.323	28.93	0.2665	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,637.57090	4,623.923	28.93	0.7335	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,138.92580	3,191.990	17.10	0.9057	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			115.22580	134.090	17.10	0.0943	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			638.73490	664.949	30.01	0.2613	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,215.03490	5,207.049	30.01	0.7387	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,486.17750	2,547.425	17.42	0.8244	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			275.67750	302.925	17.42	0.1756	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,478.66070	2,540.002	17.42	0.8233	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			278.16070	305.502	17.42	0.1767	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,493.70480	2,554.866	17.41	0.8255	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			273.20480	300.366	17.41	0.1745	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,036.73190	2,099.778	17.76	0.7468	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			474.73190	503.878	17.76	0.2532	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			593.63010	618.881	29.46	0.2457	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,531.63010	5,522.981	29.46	0.7543	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,194.49760	3,245.123	17.05	0.9047	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			122.49760	139.223	17.05	0.0953	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,048.35450	2,111.346	17.73	0.7495	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			466.35450	495.446	17.73	0.2505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,042.53330	2,105.556	17.74	0.7482	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			470.53330	499.656	17.74	0.2518	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,446.69770	1,500.367	21.78	0.5296	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,721.29770	1,742.467	21.78	0.4704	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,443.61470	1,497.200	21.80	0.5287	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,728.21470	1,749.300	21.80	0.4713	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,440.54180	1,494.042	21.81	0.5277	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,735.14180	1,756.142	21.81	0.4723	0.00	0	0
Total \$ / R Option												6,557,778.20	21,000	2,500,244
Total \$ / R												2,967,734,430.90	234,530	3,356,147
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.74880		13.71230			0.0000	687,440.00	50	1,356
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.95640		13.92660			0.0000	7,103,807.60	509	734
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.19510		14.16510			0.0000	0.00	0	263
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.43410		14.40030			0.0000	0.00	0	7
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.69780		14.66250			0.0000	0.00	0	0
Total \$ / R MAXI Future												7,791,247.60	559	2,360
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			202,231.35400	205,880.000	24.02	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			1.35400	0.000	24.02	0.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			201,231.36020	204,880.000	24.07	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			1.36020	0.000	24.07	0.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			200,231.36650	203,880.000	24.11	1.0000	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			1.36650	0.000	24.11	0.0000	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,471.45220	1,652.954	18.08	0.0323	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			208,156.19190	211,324.024	18.06	0.9672	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			1,496.19190	1,684.024	18.06	0.0328	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			210,107.10550	213,262.356	18.09	0.9683	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			1,447.10550	1,622.356	18.09	0.0317	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			209,131.45220	212,292.954	18.08	0.9677	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			187,456.09060	191,501.595	17.20	0.8788	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			9,946.09060	10,991.595	17.20	0.1212	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			186,575.50520	190,626.425	17.19	0.8776	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			10,065.50520	11,116.425	17.19	0.1224	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			185,695.91930	189,752.645	17.18	0.8764	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			10,185.91930	11,242.645	17.18	0.1236	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			43,516.69350	44,610.246	17.63	0.2941	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			138,974.31440	143,447.057	17.64	0.7041	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			43,944.31440	45,037.057	17.64	0.2959	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			138,404.20550	142,876.075	17.66	0.7023	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			44,374.20550	45,466.075	17.66	0.2977	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			139,546.69350	144,020.246	17.63	0.7059	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			107,210.38590	111,924.431	21.17	0.5037	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			141,960.38590	143,144.431	21.17	0.4963	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			107,807.53170	112,537.253	21.13	0.5061	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			140,557.53170	141,757.253	21.13	0.4939	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			107,508.33900	112,230.230	21.15	0.5049	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			141,258.33900	142,450.230	21.15	0.4951	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI												7,791,247.60	559	2,360
£ / R	On	14/09/2015	Foreign Exchange Future			21.21780		21.08020			0.0000	36,388,527.00	1,715	13,219
£ / R	On	11/12/2015	Foreign Exchange Future			21.52880		21.40030			0.0000	13,950,662.40	648	27,729
£ / R	On	14/03/2016	Foreign Exchange Future			21.88950		21.75880			0.0000	0.00	0	1,522
£ / R	On	13/06/2016	Foreign Exchange Future			22.25130		22.11310			0.0000	0.00	0	200
£ / R	On	08/09/2016	Foreign Exchange Future			22.61080		22.47050			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.65330		22.51170			0.0000	0.00	0	0
Total £ / R Future												50,339,189.40	2,363	42,670
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			10,100.20000	10,237.800	21.01	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	21.01	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			3,080.20000	3,217.800	25.37	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			0.00000	0.000	25.37	0.0000	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,920.20000	3,057.800	26.03	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			0.00000	0.000	26.03	0.0000	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			2,140.29050	2,277.815	29.27	0.9999	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			0.09050	0.015	29.27	0.0001	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			2,130.29750	2,267.817	29.31	0.9999	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			0.09750	0.017	29.31	0.0001	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			2,120.30500	2,257.819	29.35	0.9999	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			0.10500	0.019	29.35	0.0001	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			618.67070	734.035	22.67	0.9281	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			38.47070	16.235	22.67	0.0719	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2,580.20200	2,717.800	27.44	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			0.00200	0.000	27.44	0.0000	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,934.90010	3,058.953	18.47	0.9531	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			44.60010	40.153	18.47	0.0469	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,106.07440	2,219.422	16.83	0.8987	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			105.77440	90.622	16.83	0.1013	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,528.79670	1,624.268	16.98	0.7986	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			248.49670	215.468	16.98	0.2014	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,378.28000	1,467.194	17.02	0.7621	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			307.98000	268.394	17.02	0.2379	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,944.50250	3,068.595	18.49	0.9535	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			44.20250	39.795	18.49	0.0465	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,109.28710	1,178.477	17.43	0.6750	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			478.98710	419.677	17.43	0.3250	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			1,087.11080	1,154.781	17.47	0.6668	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			496.81080	435.981	17.47	0.3332	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,618.68120	1,717.655	16.96	0.8180	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			218.38120	188.855	16.96	0.1820	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			761.82030	802.301	18.29	0.5241	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			861.52030	773.501	18.29	0.4759	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			649.06590	680.640	18.85	0.4623	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,068.76590	971.840	18.85	0.5377	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	20.75	Call			1,120.51440	1,190.464	17.40	0.6792	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			470.21440	411.664	17.40	0.3208	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,272.86670	3,398.138	19.16	0.9654	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			32.56670	29.338	19.16	0.0346	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,954.10830	3,078.241	18.51	0.9539	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			43.80830	39.441	18.51	0.0461	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			889.62840	942.726	17.93	0.5855	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			689.32840	613.926	17.93	0.4145	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,555.36490	3,681.393	19.73	0.9732	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			25.06490	22.593	19.73	0.0268	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,734.67820	2,839.706	16.14	0.8840	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			175.87820	150.206	16.14	0.1160	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,726.16330	2,830.986	16.14	0.8832	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			177.36330	151.486	16.14	0.1168	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,743.20280	2,848.438	16.15	0.8848	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			174.40280	148.938	16.15	0.1152	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,215.74030	2,281.710	16.31	0.7415	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			602.64030	530.410	16.31	0.2585	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,209.36190	2,275.101	16.31	0.7404	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			606.26190	533.801	16.31	0.2596	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,222.13190	2,288.327	16.30	0.7427	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			599.03190	527.027	16.30	0.2573	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,218.23490	2,260.933	16.61	0.6813	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,560.73530	1,434.680	17.91	0.4308	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			915.45400	898.055	22.23	0.3114	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,294.95400	4,137.255	22.23	0.6886	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			947.73490	850.133	16.61	0.3187	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,768.39470	1,782.999	17.89	0.5712	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,547.89470	1,422.199	17.89	0.4288	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,764.80980	1,779.234	17.90	0.5702	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,554.30980	1,428.434	17.90	0.4298	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,761.23530	1,775.480	17.91	0.5692	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,559.72190	1,565.665	18.81	0.5062	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,048.02190	1,912.365	18.81	0.4938	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,556.65040	1,562.464	18.82	0.5054	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,054.95040	1,919.164	18.82	0.4946	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,562.79290	1,568.867	18.80	0.5071	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,041.09290	1,905.567	18.80	0.4929	0.00	0	0
Total £ / R Option												0.00	0	171,608
Total £ / R												50,339,189.40	2,363	214,278
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11382		0.11340			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11570		0.11534			0.0000	11,570.50	100	7,959
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11796		0.11759			0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12024		0.11984			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future												11,570.50	100	7,983
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			357.61930	391.101	22.54	0.9278	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			18.01930	8.701	22.54	0.0722	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,339.60110	2,382.400	25.63	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00110	0.000	25.63	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,339.62430	1,382.412	33.81	0.9999	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.02430	0.012	33.81	0.0001	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,540.45480	2,577.262	23.30	0.9863	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.75480	6.762	23.30	0.0137	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,584.30310	1,623.015	22.09	0.9148	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			50.60310	52.515	22.09	0.0852	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			825.83300	859.914	23.30	0.6882	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			292.13300	289.415	23.30	0.3118	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			615.70960	642.285	21.86	0.4873	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			856.20960	846.185	21.86	0.5127	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,836.27580	1,871.406	18.71	0.9038	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			76.77580	75.306	18.71	0.0962	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,075.42060	1,106.256	19.43	0.7168	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			315.92060	310.156	19.43	0.2832	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			874.35610	866.799	21.08	0.4591	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			566.78360	592.849	23.20	0.3877	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,583.08360	1,569.050	23.20	0.6123	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,334.73310	1,374.421	18.90	0.7333	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			351.03310	350.621	18.90	0.2667	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			858.05610	890.599	21.08	0.5409	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												11,570.50	100	7,983
€ / R	On	14/09/2015	Foreign Exchange Future			15.42570		15.31860			0.0000	42,960,574.50	2,785	35,269
€ / R	On	21/09/2015	Foreign Exchange Future			15.43730		15.33850			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.54160		15.44230			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.68130		15.58130			0.0000	33,385,487.70	2,129	73,386
€ / R	On	25/01/2016	Foreign Exchange Future			15.82450		15.72350			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.98120		15.87960			0.0000	319,624.00	20	27,575
€ / R	On	13/06/2016	Foreign Exchange Future			16.28770		16.17980			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.63240		16.52090			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.89810		16.78790			0.0000	0.00	0	0
Total € / R Future												76,665,686.20	4,934	136,480
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.02030	0.000	24.76	0.0000	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,318.62440	2,425.700	26.24	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.02440	0.000	26.24	0.0000	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			722.87510	828.521	25.41	0.9813	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			4.27510	2.821	25.41	0.0187	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,418.62290	2,525.700	25.75	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.02290	0.000	25.75	0.0000	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,398.62320	2,505.700	25.85	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.02320	0.000	25.85	0.0000	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			161.88210	232.522	19.61	0.7151	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			93.28210	56.822	19.61	0.2849	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,288.62480	2,395.700	26.39	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.02480	0.000	26.39	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			939.91370	1,046.557	26.89	0.9939	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			1.31370	0.857	26.89	0.0061	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			155.65870	224.988	19.52	0.7050	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			97.05870	59.288	19.52	0.2950	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			438.19740	537.498	22.80	0.9285	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			3,058.61540	3,165.700	22.78	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.01540	0.000	22.78	0.0000	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,618.62030	2,725.700	24.76	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			19.59740	11.798	22.80	0.0715	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			168.22340	240.148	19.70	0.7249	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			89.62340	54.448	19.70	0.2751	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			4,148.60000	4,255.700	22.78	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00000	0.000	22.78	0.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			1,001.81520	1,100.287	19.87	0.9844	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			3.31520	2.987	19.87	0.0156	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			991.90740	1,090.359	19.77	0.9840	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			3.40740	3.059	19.77	0.0160	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			519.67620	608.456	17.32	0.9041	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			31.17620	21.156	17.32	0.0959	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			1,011.72600	1,110.218	19.96	0.9848	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			3.22600	2.918	19.96	0.0152	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,134.97390	1,230.943	17.02	0.9115	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			42.67390	39.343	17.02	0.0885	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			685.87150	765.600	17.43	0.7551	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			163.57150	144.000	17.43	0.2449	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,152.73070	1,248.967	17.02	0.9153	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			40.43070	37.367	17.02	0.0847	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,143.84040	1,239.945	17.02	0.9134	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			41.54040	38.345	17.02	0.0866	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,632.21870	4,732.291	24.94	0.9983	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.91870	0.991	24.94	0.0017	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,543.79190	2,644.763	18.86	0.9766	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			12.49190	13.463	18.86	0.0234	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,725.68150	1,827.949	17.16	0.9254	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			44.38150	46.649	17.16	0.0746	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			301.96500	332.624	20.59	0.3297	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,220.66500	1,151.324	20.59	0.6703	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			855.09260	934.802	17.36	0.7073	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			283.79260	263.502	17.36	0.2927	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			837.47550	916.154	17.41	0.6989	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			296.17550	274.855	17.41	0.3011	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			702.23480	771.843	17.88	0.6279	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			410.93480	380.543	17.88	0.3721	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,371.38770	1,469.741	16.84	0.8714	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			90.08770	88.441	16.84	0.1286	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			867.00330	947.390	17.32	0.7129	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			275.70330	256.090	17.32	0.2871	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			861.03120	941.081	17.34	0.7101	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			279.73120	259.781	17.34	0.2899	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,098.12100	1,184.070	16.82	0.7333	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			294.62100	279.570	16.82	0.2667	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,305.49310	1,399.654	16.68	0.7956	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			201.99310	195.153	16.68	0.2044	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,298.18640	1,392.140	16.68	0.7936	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			204.68640	197.640	16.68	0.2064	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,143.72820	1,232.506	16.79	0.7484	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			270.22820	258.005	16.79	0.2516	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,312.82110	1,407.191	16.68	0.7975	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			199.32110	192.692	16.68	0.2025	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			37.50420	42.995	17.79	0.0485	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			45.24310	51.083	17.62	0.0567	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,126.54440	2,234.553	16.90	0.8938	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			96.94440	103.353	16.90	0.1062	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			682.50570	729.764	19.16	0.4697	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,102.90570	1,048.564	19.16	0.5303	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,867.10420	2,974.195	17.79	0.9515	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			532.52220	500.785	17.22	0.3524	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			798.77080	853.500	18.44	0.5321	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			869.17080	822.300	18.44	0.4679	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			729.68140	780.120	18.85	0.4957	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,000.08140	948.920	18.85	0.5043	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,724.84310	2,832.283	17.62	0.9433	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			118.03020	124.150	16.70	0.1246	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,305.66480	1,395.380	16.64	0.7418	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			326.06480	314.180	16.64	0.2582	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,209.93120	1,296.483	16.75	0.7129	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			380.33120	365.283	16.75	0.2871	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,042.12220	1,111.985	17.22	0.6476	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			113.03960	119.247	16.74	0.1204	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,993.86920	2,101.656	16.73	0.8786	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			114.26920	120.456	16.73	0.1214	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,985.11230	2,092.878	16.72	0.8775	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			115.51230	121.678	16.72	0.1225	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,967.63020	2,075.350	16.70	0.8754	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,002.63960	2,110.447	16.74	0.8796	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,168.44690	2,286.323	16.51	0.8474	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			188.64690	198.623	16.51	0.1526	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,442.19550	1,537.376	16.82	0.7009	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			502.39550	489.676	16.82	0.2991	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			894.00990	854.543	18.04	0.4177	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,436.49250	1,531.431	16.83	0.6993	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			506.69250	493.731	16.83	0.3007	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,430.80970	1,525.499	16.84	0.6976	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			511.00970	497.799	16.84	0.3024	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,113.80990	1,182.243	18.04	0.5823	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,991.11260	2,096.226	16.29	0.7680	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			410.21260	403.826	16.29	0.2320	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,984.88720	2,088.931	16.29	0.7668	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			413.98720	406.531	16.29	0.2332	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,978.68120	2,081.644	16.29	0.7656	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			417.78120	409.244	16.29	0.2344	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,609.82910	1,559.714	19.78	0.4662	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,394.52030	1,454.456	19.80	0.5328	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,616.62030	1,566.356	19.80	0.4672	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,400.94850	1,461.190	19.77	0.5348	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,603.04850	1,553.090	19.77	0.4652	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,397.72910	1,457.814	19.78	0.5338	0.00	0	0
Total € / R Option												0.00	0	369,140
Total € / R												76,665,686.20	4,934	505,620
AUS / R	On	14/09/2015	Foreign Exchange Future			9.70760		9.64250			0.0000	14,697,306.40	1,514	1,467
AUS / R	On	11/12/2015	Foreign Exchange Future			9.81070		9.74880			0.0000	12,489,021.10	1,273	9,797
AUS / R	On	14/03/2016	Foreign Exchange Future			9.93530		9.87290			0.0000	4,739,138.10	477	2,727
AUS / R	On	13/06/2016	Foreign Exchange Future			10.06420		9.99820			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.21050		10.14350			0.0000	0.00	0	0
Total AUS / R Future												31,925,465.60	3,264	13,991
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			0.53900	0.490	24.67	0.0061	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			718.03900	652.890	24.67	0.9939	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			0.60350	0.579	24.49	0.0072	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			698.10350	632.979	24.49	0.9928	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			0.57020	0.532	24.58	0.0066	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			708.07020	642.932	24.58	0.9934	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			605.82510	561.976	16.55	0.6652	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.32430	1.336	22.05	0.0039	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,499.87430	2,561.807	22.55	0.9968	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.07430	1.107	22.55	0.0032	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,449.99290	2,511.916	22.30	0.9965	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.19290	1.216	22.30	0.0035	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,400.12430	2,462.036	22.05	0.9961	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			555.01970	603.280	14.43	0.7806	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			106.21970	92.580	14.43	0.2194	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			368.31190	406.401	14.87	0.6286	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			219.51190	195.700	14.87	0.3714	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			154.62510	172.676	16.55	0.3348	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			223.13860	199.215	13.65	0.3056	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			590.00670	628.456	13.67	0.6904	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			227.10670	203.156	13.67	0.3096	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			602.11330	640.620	13.63	0.6984	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			219.21330	195.320	13.63	0.3016	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			596.03860	634.515	13.65	0.6944	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			501.08700	537.044	15.58	0.5224	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			582.88700	552.844	15.58	0.4776	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			497.47330	533.231	15.60	0.5196	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			589.27330	559.031	15.60	0.4804	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			493.88500	529.451	15.63	0.5167	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			595.68500	565.251	15.63	0.4833	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			629.23240	669.688	16.12	0.5351	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			685.73240	659.188	16.12	0.4649	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			625.62260	665.881	16.14	0.5327	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			692.12260	665.381	16.14	0.4673	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			632.86260	673.536	16.10	0.5374	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			679.36260	653.036	16.10	0.4626	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												31,925,465.60	3,264	14,594
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.37330		10.39710			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.52700		10.55640			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.70500		10.73470			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			757.19120	733.340	21.78	0.9994	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			0.09120	0.040	21.78	0.0006	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			747.19770	723.343	21.61	0.9993	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			0.09770	0.043	21.61	0.0007	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			737.20460	713.346	21.44	0.9993	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			0.10460	0.046	21.44	0.0007	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			378.43150	378.651	17.10	0.5334	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			312.03150	341.651	17.10	0.4666	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			373.81460	374.201	17.13	0.5290	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			317.41460	347.201	17.13	0.4710	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			369.24320	370.008	17.16	0.5247	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			322.84320	353.008	17.16	0.4753	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	
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			528.01400	561.834	16.58	0.5093	0.00	0	0	
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			460.08390	463.953	16.52	0.4968	0.00	0	0	
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			515.38390	548.953	16.52	0.5032	0.00	0	0	
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			456.38280	460.378	16.55	0.4937	0.00	0	0	
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			521.68280	555.378	16.55	0.5063	0.00	0	0	
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			452.71400	456.834	16.58	0.4907	0.00	0	0	
Total CAD/ R Option												0.00	0	0	
Total CAD/ R												0.00	0	0	
CF CANDCO	On	14/09/2015	Foreign Exchange Future					0.00000				0.00	0	24,000	
Total CF CANDCO CAGH Future												0.00	0	24,000	
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000			0.00	0	0	
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			160.01000	160.010			0.00	0	0	
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000			0.00	0	0	
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			159.99000	159.990			0.00	0	0	
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000			0.00	0	0	
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			160.00000	160.000			0.00	0	0	
Total CF CANDCO CAGH Option												0.00	0	0	
Total CF CANDCO CAGH												0.00	0	24,000	
CHF / R	On	14/09/2015	Foreign Exchange Future			14.08380		14.02490				0.0000	21,562,297.80	1,531	43
CHF / R	On	11/12/2015	Foreign Exchange Future			14.34120		14.29020				0.0000	0.00	0	7,345
CHF / R	On	14/03/2016	Foreign Exchange Future			14.64470		14.59360				0.0000	22,421,035.70	1,531	1,531
Total CHF / R Future												43,983,333.50	3,062	8,919	
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,235.57630	1,294.380	34.56	0.9963	0.00	0	0	
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			0.67630	0.580	34.56	0.0037	0.00	0	0	
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,225.60950	1,284.407	34.47	0.9962	0.00	0	0	
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			0.70950	0.607	34.47	0.0038	0.00	0	0	
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,215.64430	1,274.435	34.38	0.9960	0.00	0	0	
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			0.74430	0.635	34.38	0.0040	0.00	0	0	
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			386.19260	366.125	18.29	0.3790	0.00	0	0	
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			671.32440	702.066	18.31	0.6179	0.00	0	0	
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			391.12440	370.866	18.31	0.3821	0.00	0	0	
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			681.49400	712.617	18.27	0.6241	0.00	0	0	
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			381.29400	361.417	18.27	0.3759	0.00	0	0	
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			676.39260	707.325	18.29	0.6210	0.00	0	0	
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			652.74540	675.799	19.86	0.4627	0.00	0	0	
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,049.14540	1,021.099	19.86	0.5373	0.00	0	0	
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			649.78070	672.739	19.88	0.4610	0.00	0	0	
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,056.18070	1,028.039	19.88	0.5390	0.00	0	0	
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			646.83710	669.700	19.90	0.4592	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
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,063.23710	1,035.000	19.90	0.5408	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												43,983,333.50	3,062	8,919
CNH / R	On	14/09/2015	Foreign Exchange Future			2.14870		2.12060			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.15890		2.13350			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.18230		2.15190			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			1,209.36990	1,487.520	25.08	0.9970	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			3.36990	0.520	25.08	0.0030	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			1,110.46490	1,387.775	24.50	0.9955	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			4.46490	0.775	24.50	0.0045	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			1,308.26160	1,587.350	25.66	0.9979	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			2.26160	0.350	25.66	0.0021	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,520.42110	1,738.843	18.65	0.7911	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			285.42110	249.843	18.65	0.2089	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,674.02480	1,897.963	18.76	0.8191	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			239.02480	208.963	18.76	0.1809	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,596.42540	1,817.689	18.71	0.8054	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			261.42540	228.689	18.71	0.1946	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,466.46070	1,326.720	18.93	0.5103	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			959.40770	1,130.919	18.79	0.5163	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,340.40770	1,207.919	18.79	0.4837	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			921.78250	1,088.741	18.85	0.5029	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,402.78250	1,265.741	18.85	0.4971	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			885.46070	1,049.720	18.93	0.4897	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	14/09/2015	Foreign Exchange Future			2.06690		2.05180			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.10270		2.08840			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.14420		2.12980			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			3,118.03290	3,269.000	27.02	1.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			0.03290	0.000	27.02	0.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			3,018.03500	3,169.000	27.35	1.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			0.03500	0.000	27.35	0.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,918.03730	3,069.000	27.68	1.0000	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			0.03730	0.000	27.68	0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			482.04310	466.377	21.60	0.3029	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,307.07690	1,432.195	21.70	0.6802	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			523.07690	505.196	21.70	0.3198	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,429.48910	1,558.934	21.57	0.7132	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			445.48910	431.934	21.57	0.2868	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,366.04310	1,493.376	21.60	0.6971	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,007.53620	1,095.713	18.40	0.5180	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,209.53620	1,153.713	18.40	0.4820	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			970.96370	1,057.513	18.53	0.5042	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,272.96370	1,215.513	18.53	0.4958	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,045.52940	1,135.781	18.28	0.5320	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,147.52940	1,093.781	18.28	0.4680	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.13050		0.13040			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.13060		0.13030			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13000		0.12990			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13000		0.12880			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06890		0.06880			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06360		0.06240			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05910		0.05820			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05700		0.05570			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	30,268
Total NGN / R												0.00	0	30,268
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.62360		8.76910			0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Future			8.63170		8.78100			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.70300		8.85190			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.79900		8.94720			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			8.90000		9.04450			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			7.51910	1.989	25.18	0.0236	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			328.41910	468.389	25.18	0.9764	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			6.97970	1.863	25.36	0.0221	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			337.87970	478.263	25.36	0.9779	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			6.47900	1.745	25.54	0.0207	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			347.37900	488.145	25.54	0.9793	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			195.42220	103.416	15.78	0.5086	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			44.42220	101.716	15.78	0.4914	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			140.30160	112.580	14.70	0.2903	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			378.40160	499.580	14.70	0.7097	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			137.76680	110.649	14.75	0.2859	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			385.86680	507.649	14.75	0.7141	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			135.28340	108.753	14.79	0.2816	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			393.38340	515.753	14.79	0.7184	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			305.41680	267.993	16.32	0.3943	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			498.21680	608.993	16.32	0.6057	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			302.19990	265.303	16.35	0.3910	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			504.99990	616.303	16.35	0.6090	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			299.01930	262.642	16.38	0.3877	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			511.81930	623.642	16.38	0.6123	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			497.24860	449.517	16.16	0.4933	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			462.74860	559.517	16.16	0.5067	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			505.58160	456.638	16.11	0.4994	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			451.08160	546.638	16.11	0.5006	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			501.39630	453.062	16.14	0.4963	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			456.89630	553.062	16.14	0.5037	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12200		1.11710			0.0000	0.00	0	379
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12360		1.11880			0.0000	0.00	0	3
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12580		1.12100			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12840		1.12360			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	382
Total QUANTO € / \$												0.00	0	382
RAIN	On	14/09/2015	Foreign Exchange Future			24,224.42000		24,042.59000			0.0000	0.00	0	0
RAIN	On	11/12/2015	Foreign Exchange Future			24,539.38000		24,374.03000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future			9.70860		9.69500			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.81760		9.81180			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call			426.41880	426.592	47.12	0.7908	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			71.41880	57.991	47.12	0.2092	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			415.66950	415.994	46.15	0.7891	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			70.66950	57.394	46.15	0.2109	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			404.92190	405.399	45.18	0.7872	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			69.92190	56.799	45.18	0.2128	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,437.30370	1,076.011	42.57	0.6331	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
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			965.50370	598.411	42.57	0.3669	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,413.59250	1,060.198	42.02	0.6319	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			951.79250	592.598	42.02	0.3681	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,389.85500	1,044.377	41.46	0.6306	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			938.05500	586.777	41.46	0.3694	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.51260		4.52000			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.46310		4.46570			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.41210		4.41460			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			3.10770	1.336	12.60	0.0534	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			93.10770	98.736	12.60	0.9466	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			4.62050	2.185	11.82	0.0856	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			74.62050	79.585	11.82	0.9144	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			3.78130	1.703	12.21	0.0675	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			83.78130	89.103	12.21	0.9325	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			337.97460	138.284	16.89	0.4886	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			362.27460	165.184	16.89	0.5114	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			333.49740	134.087	16.92	0.4783	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			367.79740	170.987	16.92	0.5217	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			329.06500	129.992	16.95	0.4680	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			373.36500	176.892	16.95	0.5320	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			325.96680	182.584	17.31	0.4682	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			401.36680	260.484	17.31	0.5318	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			321.72200	178.772	17.34	0.4612	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			407.12200	266.672	17.34	0.5388	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			317.51980	175.030	17.37	0.4542	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			412.91980	272.930	17.37	0.5458	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.38610		1.38120			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.35360		1.34840			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.32720		1.32260			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,818
Total ZMW / R												0.00	0	7,818

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									3,171,893,145.50	227,812	1,157,857
Total Options									6,557,778.20	21,000	3,049,595
Grand Total:									3,178,450,923.70	248,812	4,207,452