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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/09/2015 Foreign Exchange Future			13.86820		13.94710			0.0000	84,734,702.00	6,110	0
\$ / R On 02/10/2015 Foreign Exchange Future			13.84610		13.94710			0.0000	0.00	0	11,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.85310		13.95680			0.0000	0.00	0	0
\$ / R On 07/10/2015 Foreign Exchange Future			13.85540		13.95920			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.86010		13.96400			0.0000	0.00	0	0
\$ / R On 12/10/2015 Foreign Exchange Future			13.86730		13.97120			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.86960		13.97370			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.87200		13.97610			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.88630		13.99060			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.89110		13.99540			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.90540		14.00990			0.0000	0.00	0	351
\$ / R On 30/10/2015 Foreign Exchange Future			13.91020		13.94370			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.92460		14.02930			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.93660		14.04150			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.95350		14.05860			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.95590		14.06100			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.96080		14.06590			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.97040		14.07570			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.97280		14.07810			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			14.00520		14.11090			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.01290		14.11870			0.0000	1,062,920,503.70	75,853	729,406

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Future			14.03880		14.14470			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.09740		14.20360			0.0000	0.00	0	2,650
\$ / R	On	27/01/2016	Foreign Exchange Future			14.13230		14.23880			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.17220		14.27910			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.18970		14.29670			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.20470		14.31180			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.24210		14.34950			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.24960		14.35710			0.0000	66,873,372.80	4,693	63,372
\$ / R	On	16/03/2016	Foreign Exchange Future			14.25450		14.36210			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.27200		14.37970			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.28700		14.39480			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.35920		14.46850			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.43990		14.55060			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.46590		14.57700			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.47370		14.58500			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.48410		14.59560			0.0000	7,242,050.00	500	29,226
\$ / R	On	28/06/2016	Foreign Exchange Future			14.52320		14.63530			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.60150		14.71490			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.64240		14.75620			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.68340		14.79750			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.71340		14.82790			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.71890		14.83340			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.73800		14.85270			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.74890		14.86370			0.0000	0.00	0	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.77350		14.88850			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.85420		14.97130			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.95030		15.07040			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.99690		15.11840			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			15.01150		15.13340			0.0000	120,092.00	8	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.25620		15.38560			0.0000	0.00	0	0
Total \$ / R Future												1,221,890,720.50	87,164	845,277
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			1,147.11640	1,068.200	20.48	1.0000	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			0.01640	0.000	20.48	0.0000	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call			359.00910	278.200	20.48	1.0000	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put			1.90910	0.000	20.48	0.0000	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call			310.37480	228.200	20.48	1.0000	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put			3.27480	0.000	20.48	0.0000	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			485.69810	383.258	24.66	0.9355	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			8.59810	7.158	24.66	0.0645	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			689.53000	587.703	27.35	0.9841	0.00	0	3,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			2.43000	1.603	27.35	0.0159	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			562.45060	460.163	25.68	0.9618	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			5.35060	4.063	25.68	0.0382	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			710.52910	608.531	19.74	0.9617	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			3.72910	5.431	19.74	0.0383	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	06/10/2015	Foreign Exchange Option	13.55	Call			431.73330	334.488	18.65	0.8257	0.00	0	3,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			24.93330	31.388	18.65	0.1743	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			269.60280	183.054	17.84	0.6036	0.00	0	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			80.40280	97.654	17.84	0.3964	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			173.80590	113.470	19.11	0.3928	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			189.80590	233.370	19.11	0.6072	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			165.34220	112.237	18.79	0.3568	0.00	0	3,000
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			244.14220	294.937	18.79	0.6432	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			1,098.73210	993.181	19.13	0.9807	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			5.03210	3.581	19.13	0.0193	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			258.90400	190.969	18.43	0.4929	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			172.80400	208.969	18.43	0.5071	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			714.46010	615.124	16.87	0.8628	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			33.86010	38.824	16.87	0.1372	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			646.71290	549.884	17.06	0.8241	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			46.11290	53.584	17.06	0.1759	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			463.00950	377.471	17.64	0.6815	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			102.40950	121.171	17.64	0.3185	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			602.04100	508.617	17.33	0.7770	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			66.64100	77.517	17.33	0.2230	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			3,209.97870	3,105.433	25.31	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.07870	0.033	25.31	0.0001	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,860.09910	2,755.469	23.43	0.9997	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.19910	0.069	23.43	0.0003	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			559.40140	471.689	17.39	0.7076	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			109.50140	126.289	17.39	0.2924	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			4.75940	2.382	28.74	0.0068	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			2,974.85940	3,076.982	28.74	0.9932	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			0.00000	311.509	18.32	0.5324	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			0.00000	271.309	18.32	0.4676	3,624,685.57	13,360	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			0.00000	257.263	18.80	0.4632	6,874,072.70	26,720	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			0.00000	347.063	18.80	0.5368	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,321.22910	1,215.127	16.29	0.9636	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			11.92910	10.527	16.29	0.0364	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			1,058.94320	954.122	16.43	0.9127	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			29.64320	29.522	16.43	0.0873	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			474.48740	402.559	18.09	0.5718	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			242.98740	275.959	18.09	0.4282	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			280.44890	232.452	19.54	0.3795	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			488.94890	545.852	19.54	0.6205	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			1,077.11140	972.815	16.40	0.9020	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			35.61140	36.215	16.40	0.0980	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			953.59710	851.722	16.51	0.8625	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			52.09710	55.122	16.51	0.1375	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			973.01270	872.299	16.51	0.8462	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			64.41270	68.799	16.51	0.1538	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	18/11/2015	Foreign Exchange Option	13.17	Call			960.57460	860.602	16.57	0.8377	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			69.57460	74.702	16.57	0.1623	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			560.70850	486.450	17.99	0.6025	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			244.80850	275.650	17.99	0.3975	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			994.54890	894.186	16.62	0.8429	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			68.64890	73.386	16.62	0.1571	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			454.16080	391.541	18.54	0.5066	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			368.46080	411.141	18.54	0.4934	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			619.30880	542.110	17.72	0.6330	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			223.60880	251.710	17.72	0.3670	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,265.62530	1,160.863	16.31	0.9104	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			37.52530	38.063	16.31	0.0896	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,929.53930	2,824.074	21.65	0.9966	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.43930	1.274	21.65	0.0034	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			529.31830	459.795	18.19	0.5634	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			301.21830	336.995	18.19	0.4366	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			31.85590	23.696	30.70	0.0369	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,403.75590	3,500.896	30.70	0.9631	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,278.86150	3,173.340	22.49	0.9985	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.76150	0.540	22.49	0.0015	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			642.81020	564.493	17.68	0.6451	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			214.71020	241.693	17.68	0.3549	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			595.38390	520.526	17.89	0.6123	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			247.28390	277.726	17.89	0.3877	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,470.05840	1,362.261	16.12	0.9487	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			21.95840	19.461	16.12	0.0513	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			924.33020	827.046	16.67	0.8013	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			96.23020	104.246	16.67	0.1987	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			861.61590	768.900	16.87	0.7721	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			113.51590	126.100	16.87	0.2279	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			787.23020	700.122	17.13	0.7337	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			139.13020	157.322	17.13	0.2663	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,194.15250	1,090.329	16.38	0.8926	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			46.05250	47.529	16.38	0.1074	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,106.88080	1,004.596	16.47	0.8676	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			58.78080	61.796	16.47	0.1324	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			932.31650	834.748	16.66	0.8046	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			94.21650	101.948	16.66	0.1954	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,790.38560	1,681.938	16.91	0.9607	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			19.48560	16.738	16.91	0.0393	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			6.21040	3.406	33.71	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,657.51040	6,760.506	33.71	0.9947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			164.98230	140.541	22.98	0.1877	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,466.28230	1,547.641	22.98	0.8123	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			125.05190	105.319	24.15	0.1433	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,806.35190	1,892.419	24.15	0.8567	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	16.50	Call		78.88940	65.158	26.29	0.0900	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,460.18940	2,552.258	26.29	0.9100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		234.02240	201.228	21.55	0.2603	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,085.32240	1,158.328	21.55	0.7397	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		228.47380	196.325	21.65	0.2546	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,109.77380	1,183.426	21.65	0.7454	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		180.69070	154.308	22.60	0.2047	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,361.99070	1,441.408	22.60	0.7953	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		292.00960	252.307	20.69	0.3174	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		873.30960	939.407	20.69	0.6826	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		280.00530	241.827	20.85	0.3060	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		911.30530	978.927	20.85	0.6940	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		259.92370	224.179	21.14	0.2864	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		981.22370	1,051.279	21.14	0.7136	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		386.32500	336.827	19.69	0.4036	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		637.62500	693.927	19.69	0.5964	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		376.56540	328.025	19.78	0.3950	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		657.86540	715.125	19.78	0.6050	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		345.83420	300.392	20.09	0.3675	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		727.13420	787.492	20.09	0.6325	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		431.67130	377.878	19.30	0.4425	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		552.97130	604.978	19.30	0.5575	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		417.17440	364.727	19.42	0.4302	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		578.47440	631.827	19.42	0.5698	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		410.10890	358.328	19.48	0.4242	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		591.40890	645.428	19.48	0.5758	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		508.54890	447.161	18.73	0.5039	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		439.84890	484.261	18.73	0.4961	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		478.22360	420.276	18.94	0.4807	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		479.52360	527.376	18.94	0.5193	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		446.67010	391.511	19.18	0.4550	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		527.97010	578.611	19.18	0.5450	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		570.12020	502.581	18.38	0.5487	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		371.42020	409.681	18.38	0.4513	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		531.52300	467.384	18.58	0.5209	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		412.82300	454.484	18.58	0.4791	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		526.85710	463.271	18.61	0.5175	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		418.15710	460.371	18.61	0.4825	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		632.38810	559.771	18.08	0.5913	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		313.68810	346.871	18.08	0.4087	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		616.32070	544.967	18.15	0.5805	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		327.62070	362.067	18.15	0.4195	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		575.10850	507.142	18.35	0.5522	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		366.40850	404.242	18.35	0.4478	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		711.84050	633.448	17.72	0.6418	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		253.14050	280.548	17.72	0.3582	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			700.03470	622.453	17.77	0.6346	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			261.33470	289.553	17.77	0.3654	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			676.87970	600.936	17.87	0.6201	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			278.17970	308.036	17.87	0.3799	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			729.83430	650.239	17.65	0.6527	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			241.13430	267.339	17.65	0.3473	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			723.79890	644.602	17.67	0.6491	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			245.09890	271.702	17.67	0.3509	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			717.79950	639.006	17.70	0.6455	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			249.09950	276.105	17.70	0.3545	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			754.36250	673.184	17.55	0.6672	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			225.66250	250.285	17.55	0.3328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			748.17420	667.388	17.57	0.6636	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			229.47420	254.488	17.57	0.3364	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			735.91010	655.915	17.62	0.6563	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			237.21010	263.015	17.62	0.3437	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			851.78340	764.967	17.17	0.7209	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			173.08340	192.067	17.17	0.2791	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			811.78610	727.164	17.32	0.6996	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			193.08610	214.264	17.32	0.3004	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			798.75780	714.886	17.37	0.6924	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			200.05780	221.986	17.37	0.3076	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			908.60050	817.634	16.97	0.7488	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			149.90050	164.733	16.97	0.2512	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			893.84780	804.225	17.02	0.7419	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			155.14780	171.325	17.02	0.2581	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			879.22580	790.978	17.07	0.7349	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			160.52580	178.078	17.07	0.2651	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			991.97350	895.598	16.77	0.7849	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			123.27350	132.698	16.77	0.2151	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			968.86610	873.425	16.80	0.7756	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			130.16610	140.525	16.80	0.2244	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			946.03290	851.854	16.85	0.7659	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			137.33290	148.954	16.85	0.2341	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,031.08100	933.234	16.72	0.8001	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			112.38100	120.334	16.72	0.1999	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			1,023.20010	925.639	16.73	0.7971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			114.50010	122.739	16.73	0.2029	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,015.34840	918.079	16.74	0.7941	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			116.64840	125.179	16.74	0.2059	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,152.64370	1,051.049	16.57	0.8424	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			83.94370	88.149	16.57	0.1576	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,111.44180	1,010.985	16.62	0.8288	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			92.74180	98.085	16.62	0.1712	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			1,054.89320	956.217	16.69	0.8089	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			106.19320	113.317	16.69	0.1911	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,314.85520	1,209.909	16.38	0.8881	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			56.15520	57.009	16.38	0.1119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,280.00750	1,175.644	16.42	0.8793	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			61.30750	62.744	16.42	0.1207	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,194.49050	1,091.867	16.52	0.8553	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			75.79050	78.967	16.52	0.1447	0.00	0	54,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,394.49430	1,288.464	16.29	0.9066	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			45.79430	45.564	16.29	0.0934	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,367.76470	1,262.064	16.32	0.9007	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			49.06470	49.164	16.32	0.0993	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			1,323.62050	1,218.540	16.37	0.8903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			54.92050	55.640	16.37	0.1097	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,551.72510	1,441.746	16.12	0.9358	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			33.02510	28.846	16.12	0.0642	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,457.53130	1,350.855	16.22	0.9195	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			38.83130	37.955	16.22	0.0805	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,403.44360	1,297.311	16.28	0.9085	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			44.74360	44.411	16.28	0.0915	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,589.64550	1,479.886	16.25	0.9398	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			30.94550	26.986	16.25	0.0602	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,580.15380	1,470.339	16.22	0.9388	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			31.45380	27.439	16.22	0.0612	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,570.66940	1,460.800	16.18	0.9378	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			31.96940	27.900	16.18	0.0622	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,955.26270	1,847.227	17.49	0.9673	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			16.56270	14.327	17.49	0.0327	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,935.82200	1,827.712	17.43	0.9663	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			17.12200	14.812	17.43	0.0337	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,646.76190	1,537.318	16.44	0.9453	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			28.06190	24.418	16.44	0.0547	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			2,033.19750	1,925.440	17.76	0.9713	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			14.49750	12.540	17.76	0.0287	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,984.45690	1,876.529	17.59	0.9689	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			15.75690	13.629	17.59	0.0311	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,974.72120	1,866.757	17.56	0.9684	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			16.02120	13.857	17.56	0.0316	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			2,179.97760	2,072.669	18.25	0.9775	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			11.27760	9.769	18.25	0.0225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			2,130.96480	2,023.517	18.08	0.9756	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			12.26480	10.617	18.08	0.0244	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			2,091.81490	1,984.248	17.95	0.9740	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			13.11490	11.348	17.95	0.0260	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,376.74540	2,269.903	18.90	0.9838	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			8.04540	7.003	18.90	0.0162	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,327.45670	2,220.511	18.74	0.9824	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			8.75670	7.611	18.74	0.0176	0.00	0	1,100

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	11.90	Call			2,229.06770	2,121.889	18.41	0.9793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			10.36770	8.989	18.41	0.0207	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,723.12010	2,616.811	20.05	0.9909	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			4.42010	3.911	20.05	0.0091	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,524.93170	2,418.356	19.39	0.9874	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			6.23170	5.456	19.39	0.0126	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,515.03910	2,408.448	19.36	0.9871	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			6.33910	5.548	19.36	0.0129	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,170.89050	3,064.748	21.53	0.9957	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.19050	1.848	21.53	0.0043	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,121.06260	3,014.909	21.36	0.9953	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			2.36260	2.009	21.36	0.0047	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,918.74130	4,812.928	25.32	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.04130	0.028	25.32	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,868.75010	4,762.934	25.32	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.05010	0.034	25.32	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,921.89630	2,815.702	20.70	0.9935	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			3.19630	2.802	20.70	0.0065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,968.73400	4,862.923	25.32	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.03400	0.023	25.32	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			507.61920	449.919	18.90	0.4827	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			512.91920	561.119	18.90	0.5173	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			65.95320	55.513	31.83	0.0638	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,791.25320	3,886.713	31.83	0.9362	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,346.76380	3,240.730	21.42	0.9958	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			2.06380	1.930	21.42	0.0042	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,008.02330	2,901.920	20.21	0.9931	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			3.32330	3.120	20.21	0.0069	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,998.07020	2,891.964	20.18	0.9930	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			3.37020	3.164	20.18	0.0070	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,373.21620	1,270.229	16.44	0.8472	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			99.61620	102.829	16.44	0.1528	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			0.00000	319.608	21.60	0.3059	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			0.00000	1,347.308	21.60	0.6941	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			0.00000	291.381	22.03	0.2814	43,707.09	150	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			0.00000	1,479.081	22.03	0.7186	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			0.00000	913.383	17.15	0.6973	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			0.00000	281.083	17.15	0.3027	42,162.48	150	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			535.05040	484.399	19.75	0.4368	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			776.25040	832.099	19.75	0.5632	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,458.88460	2,348.120	17.08	0.9712	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			20.08460	15.820	17.08	0.0288	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,388.53090	1,286.951	16.46	0.8315	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			119.73090	124.651	16.46	0.1685	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,278.34260	1,179.906	16.62	0.7992	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			149.54260	157.606	16.62	0.2008	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	12/02/2016	Foreign Exchange Option	11.60	Call			2,698.06650	2,586.900	17.29	0.9749	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			18.96650	14.700	17.29	0.0251	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			358.06830	325.014	22.11	0.2909	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,478.96830	1,552.814	22.11	0.7091	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			843.40020	775.554	18.23	0.5868	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			476.70020	515.854	18.23	0.4132	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			526.08030	481.961	20.55	0.3940	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,054.28030	1,117.261	20.55	0.6060	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			0.00000	322.010	22.58	0.2751	48,301.50	150	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			0.00000	1,757.310	22.58	0.7249	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,542.31250	2,430.588	17.14	0.9602	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			30.51250	25.888	17.14	0.0398	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			0.00000	1,016.705	17.05	0.6995	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			0.00000	312.005	17.05	0.3005	46,800.69	150	150
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,911.32780	1,801.537	16.51	0.8880	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			91.82780	89.437	16.51	0.1120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,117.20670	2,197.327	23.61	0.7601	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,322.35760	3,211.842	18.56	0.9819	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			15.25760	12.242	18.56	0.0181	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,833.37690	2,721.551	17.39	0.9678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			26.27690	21.951	17.39	0.0322	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,205.96880	1,271.714	20.93	0.6207	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,785.26940	2,673.367	17.34	0.9654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			28.16940	23.767	17.34	0.0346	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			90.29900	77.952	31.82	0.0635	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,963.19900	6,058.352	31.82	0.9365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			324.30670	296.927	23.61	0.2399	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			894.25610	950.922	19.83	0.5437	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			281.55560	257.456	24.42	0.2095	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,424.45560	2,507.856	24.42	0.7905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			255.82480	233.748	24.99	0.1908	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,648.72480	2,734.148	24.99	0.8092	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			533.06880	491.314	20.93	0.3793	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			654.60230	702.503	18.88	0.4659	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			476.33690	438.463	21.52	0.3431	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,389.23690	1,458.863	21.52	0.6569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			384.76050	353.157	22.69	0.2817	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,777.66050	1,853.556	22.69	0.7183	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			661.35610	610.522	19.83	0.4563	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			355.67090	385.035	17.30	0.3302	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			610.76800	563.444	20.23	0.4267	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,003.66800	1,063.844	20.23	0.5733	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			567.52720	523.312	20.60	0.4006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,110.42720	1,173.712	20.60	0.5994	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			801.70230	742.103	18.88	0.5341	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			214.49270	225.999	16.62	0.2301	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	14.31	Call		762.00780	704.769	19.13	0.5127	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		714.90780	765.169	19.13	0.4873	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		691.98610	639.096	19.61	0.4738	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		834.88610	889.496	19.61	0.5262	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		1,082.77090	1,004.635	17.30	0.6698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		127.03950	127.305	16.21	0.1501	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		1,011.01520	937.926	17.65	0.6380	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		413.91520	448.327	17.65	0.3620	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		920.96140	853.331	18.14	0.5951	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		503.86140	543.732	18.14	0.4049	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,371.59270	1,275.599	16.62	0.7699	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		67.00060	63.068	16.72	0.0823	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,328.58030	1,234.302	16.70	0.7566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		231.48030	244.702	16.70	0.2434	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		1,133.04380	1,048.150	17.08	0.6896	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		325.94380	348.550	17.08	0.3104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,684.13950	1,576.905	16.21	0.8499	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		51.38170	46.905	16.92	0.0634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,559.81850	1,457.670	16.29	0.8226	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		152.71850	158.070	16.29	0.1774	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,445.16470	1,346.514	16.49	0.7916	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		188.06470	196.914	16.49	0.2084	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		2,164.10060	2,052.668	16.72	0.9177	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		45.13100	40.547	17.01	0.0558	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,902.28790	1,792.523	16.45	0.8850	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		95.18790	92.923	16.45	0.1150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,735.77530	1,627.830	16.27	0.8590	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		118.67530	118.230	16.27	0.1410	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,358.48170	2,246.505	16.92	0.9366	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		36.99910	32.403	17.16	0.0457	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,349.14650	2,237.186	16.91	0.9357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		52.04650	47.586	16.91	0.0643	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		2,302.58360	2,190.715	16.86	0.9316	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		55.48360	51.114	16.86	0.0684	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,452.23100	2,340.146	17.01	0.9442	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		42.82250	38.220	17.05	0.0529	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,405.26870	2,293.227	16.97	0.9405	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		48.16870	43.627	16.97	0.0595	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		2,367.82430	2,255.833	16.93	0.9374	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		50.72430	46.233	16.93	0.0626	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		2,594.09910	2,482.003	17.16	0.9543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		2,565.61430	2,453.507	17.13	0.9524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		38.51430	33.907	17.13	0.0476	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		2,489.92250	2,377.820	17.05	0.9471	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		1,279.79830	1,187.938	16.82	0.7383	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		257.69830	273.438	16.82	0.2617	0.00	0	17,991

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			655.52660	605.513	19.94	0.4504	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			923.42660	981.013	19.94	0.5496	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,089.54320	1,013.229	17.36	0.6622	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			379.84320	411.229	17.36	0.3378	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			576.17700	532.767	20.72	0.3970	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,166.47700	1,230.767	20.72	0.6030	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			0.00000	1,128.550	16.97	0.7033	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			0.00000	341.550	16.97	0.2967	51,232.47	150	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			524.54410	485.369	21.35	0.3599	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,379.74410	1,448.369	21.35	0.6401	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			0.00000	359.572	23.03	0.2737	53,935.86	150	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			0.00000	2,032.572	23.03	0.7263	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,637.43520	2,524.551	17.12	0.9502	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			42.63520	37.551	17.12	0.0498	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			0.00000	380.106	23.46	0.2670	57,015.96	150	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			0.00000	2,310.906	23.46	0.7330	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,719.35890	2,605.571	17.02	0.9440	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			50.85890	46.371	17.02	0.0560	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			0.00000	1,224.386	17.00	0.7068	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			0.00000	365.186	17.00	0.2932	54,777.86	150	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			517.33340	481.229	22.11	0.3319	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,708.83340	1,782.029	22.11	0.6681	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,810.91930	2,695.487	16.90	0.9385	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			60.31930	55.587	16.90	0.0615	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			0.00000	1,327.189	17.00	0.7113	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			0.00000	387.289	17.00	0.2887	58,093.34	150	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			512.19970	477.852	22.85	0.3069	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,091.59970	2,167.952	22.85	0.6931	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			0.00000	396.721	23.99	0.2577	59,508.14	150	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			0.00000	2,656.821	23.99	0.7423	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			98.01780	94.201	16.60	0.0954	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			675.28750	632.426	21.34	0.3881	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,548.28750	1,616.526	21.34	0.6119	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,475.01780	2,360.101	16.60	0.9046	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,578.15830	1,485.757	16.66	0.7497	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			303.15830	322.057	16.66	0.2503	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,591.55290	1,498.647	16.63	0.7535	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			296.55290	314.947	16.63	0.2465	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,584.84270	1,492.192	16.64	0.7516	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			299.84270	318.492	16.64	0.2484	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,665.10330	1,569.135	16.44	0.7709	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			269.50330	285.035	16.44	0.2291	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,603.77930	1,510.328	16.60	0.7541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			298.17930	316.228	16.60	0.2459	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,597.07540	1,503.912	16.62	0.7522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			301.47540	319.812	16.62	0.2478	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,590.39360	1,497.520	16.63	0.7503	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		304.79360	323.420	16.63	0.2497	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,467.65260	1,380.544	16.96	0.7142	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		372.05260	396.444	16.96	0.2858	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,449.00160	1,362.849	17.01	0.7084	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		383.40160	408.749	17.01	0.2916	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		837.54560	785.920	20.19	0.4625	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,171.94560	1,231.820	20.19	0.5375	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		536.88900	501.686	22.89	0.3098	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,171.28900	2,247.586	22.89	0.6902	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		488.81470	456.393	23.48	0.2836	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		2,423.21470	2,502.293	23.48	0.7164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		449.59580	419.495	24.03	0.2618	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,663.99580	2,745.395	24.03	0.7382	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		434.27510	405.091	24.26	0.2531	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,768.67510	2,850.991	24.26	0.7469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		418.59120	390.353	24.51	0.2442	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,882.99120	2,966.253	24.51	0.7558	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,890.17200	1,781.335	16.25	0.8190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		204.57200	207.235	16.25	0.1810	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,817.86760	1,710.311	16.21	0.8058	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		222.26760	226.211	16.21	0.1942	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		353.39500	335.248	27.92	0.1975	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		3,927.79500	4,021.148	27.92	0.8025	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,531.83090	2,416.585	16.61	0.9073	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		96.23090	92.485	16.61	0.0927	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		0.00000	424.294	24.34	0.2561	63,644.16	150	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		0.00000	2,941.094	24.34	0.7439	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,903.81730	2,786.959	16.74	0.9344	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		68.51730	63.759	16.74	0.0656	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		0.00000	1,427.950	16.94	0.7166	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		0.00000	404.750	16.94	0.2834	60,712.46	150	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		510.65090	477.899	23.53	0.2870	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,495.35090	2,574.699	23.53	0.7130	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		510.10380	478.658	24.33	0.2702	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		2,925.20380	3,007.158	24.33	0.7298	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		0.00000	442.491	24.93	0.2501	66,373.65	150	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		0.00000	3,290.991	24.93	0.7499	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,990.34080	2,870.940	16.55	0.9322	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		75.44080	69.440	16.55	0.0678	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		0.00000	1,518.737	16.88	0.7219	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		0.00000	417.237	16.88	0.2781	62,585.60	150	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		2,251.56500	2,137.358	16.36	0.8441	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		195.36500	194.958	16.36	0.1559	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		846.60160	797.904	21.21	0.4222	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,610.40160	1,675.504	21.21	0.5778	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			0.00000	1,610.542	16.79	0.7276	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			0.00000	427.142	16.79	0.2724	64,071.29	150	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			510.21570	483.559	25.26	0.2558	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,412.71570	3,500.159	25.26	0.7442	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			0.00000	475.802	26.02	0.2475	71,370.23	150	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			0.00000	3,722.402	26.02	0.7525	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,079.68330	2,958.543	16.39	0.9303	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			82.18330	75.143	16.39	0.0697	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			523.08340	503.600	25.52	0.2587	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,495.18340	3,590.200	25.52	0.7413	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,736.94490	1,643.354	16.75	0.7297	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			409.04490	429.954	16.75	0.2703	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,619.61010	1,531.258	17.14	0.6961	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			491.71010	517.858	17.14	0.3039	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			529.67580	505.744	25.33	0.2609	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,441.77580	3,532.344	25.33	0.7391	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			587.50100	554.159	24.39	0.2864	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,054.10100	3,135.259	24.39	0.7136	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,581.22690	1,494.810	17.29	0.6832	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			527.82690	555.910	17.29	0.3168	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,887.62310	1,784.210	16.34	0.7631	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			344.92310	356.210	16.34	0.2369	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,902.26570	1,797.565	16.32	0.7662	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			339.56570	349.565	16.32	0.2338	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,894.93700	1,790.447	16.32	0.7647	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			342.23700	352.447	16.32	0.2353	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			563.05330	531.614	25.04	0.2693	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,399.35330	3,482.714	25.04	0.7307	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,914.13110	1,809.036	16.30	0.7668	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			340.43110	350.136	16.30	0.2332	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,906.80290	1,801.918	16.30	0.7654	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			343.10290	353.018	16.30	0.2346	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,899.48930	1,795.681	16.32	0.7637	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			345.78930	356.781	16.32	0.2363	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			0.00000	1,708.819	16.68	0.7338	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			0.00000	435.319	16.68	0.2662	65,297.90	150	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			548.68160	533.848	26.77	0.2557	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,910.18160	4,010.348	26.77	0.7443	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			0.00000	530.109	27.29	0.2510	79,516.40	150	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			0.00000	4,166.609	27.29	0.7490	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,177.82500	3,053.477	16.20	0.9293	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			89.32500	79.977	16.20	0.0707	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			0.00000	1,804.505	16.80	0.7377	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			0.00000	450.305	16.80	0.2623	67,545.81	150	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			589.81260	570.588	27.96	0.2538	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,388.51260	4,486.388	27.96	0.7462	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			0.00000	569.085	28.21	0.2518	85,362.75	150	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			0.00000	4,564.885	28.21	0.7482	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,266.95390	3,141.250	16.22	0.9269	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			95.65390	87.050	16.22	0.0731	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			636.23720	612.058	29.23	0.2520	91,808.75	150	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			4,965.83720	5,061.758	29.23	0.7480	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,372.90760	3,244.785	16.22	0.9250	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			102.50760	94.485	16.22	0.0750	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			0.00000	1,913.939	16.87	0.7427	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			0.00000	463.638	16.87	0.2573	69,545.78	150	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,688.25260	2,568.425	16.41	0.8484	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			229.85260	231.525	16.41	0.1516	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,704.09600	2,584.050	16.40	0.8506	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			225.69600	227.150	16.40	0.1494	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,696.16770	2,576.228	16.40	0.8495	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			227.76770	229.328	16.40	0.1505	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			0.00000	1,986.095	16.96	0.7453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			0.00000	474.595	16.96	0.2547	71,189.24	150	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			0.00000	587.193	28.83	0.2415	88,078.88	150	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			0.00000	5,325.693	28.83	0.7585	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,216.85010	2,106.656	16.59	0.7739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			104.90640	97.735	16.17	0.0755	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,224.04810	2,113.669	16.59	0.7751	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			380.64810	392.169	16.59	0.2249	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			383.45010	395.156	16.59	0.2261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			616.55330	578.031	28.83	0.2385	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,293.15330	5,376.531	28.83	0.7615	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,209.66090	2,100.398	16.61	0.7725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			386.26090	398.898	16.61	0.2275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,438.30640	3,309.235	16.17	0.9245	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,554.98600	1,479.560	20.74	0.5410	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,509.38600	1,563.360	20.74	0.4590	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,551.86620	1,476.243	20.75	0.5400	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,516.26620	1,570.043	20.75	0.4600	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,548.75760	1,472.930	20.77	0.5390	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,523.15760	1,576.730	20.77	0.4610	0.00	0	0
Total \$ / R Option												12,021,396.50	43,680	1,997,430
Total \$ / R												1,233,912,117.00	130,844	2,842,707
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.01290		14.11870			0.0000	3,110,863.80	222	589
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.24960		14.35710			0.0000	313,491.20	22	192
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.48410		14.59560			0.0000	0.00	0	114
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.74890		14.86370			0.0000	0.00	0	0
Total \$ / R MAXI Future												3,424,355.00	244	895

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			952.93660	827.123	18.57	0.0191	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			226,839.15900	216,130.991	18.54	0.9806	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			969.15900	840.991	18.54	0.0194	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			228,806.94750	218,103.483	18.61	0.9812	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			936.94750	813.483	18.61	0.0188	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			227,822.93660	217,117.123	18.57	0.9809	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			204,569.41970	193,486.162	16.60	0.9041	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			7,859.41970	7,526.162	16.60	0.0959	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			203,665.34030	192,587.556	16.59	0.9030	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			7,955.34030	7,627.556	16.59	0.0970	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			202,762.26220	191,690.258	16.58	0.9019	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			8,052.26220	7,730.258	16.58	0.0981	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			150,554.77550	141,656.778	16.85	0.7256	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			34,994.77550	37,246.778	16.85	0.2744	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			149,917.58760	141,050.595	16.87	0.7237	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			35,357.58760	37,640.595	16.87	0.2763	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			149,283.01350	140,446.755	16.89	0.7218	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			35,723.01350	38,036.755	16.89	0.2782	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			110,849.00170	104,867.021	20.10	0.5042	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			125,479.00170	130,977.021	20.10	0.4958	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			111,509.62790	105,493.988	20.06	0.5068	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			124,139.62790	129,603.988	20.06	0.4932	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			111,178.33910	105,179.549	20.08	0.5055	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			124,808.33910	130,289.549	20.08	0.4945	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,424,355.00	244	895
£ / R	On	11/12/2015	Foreign Exchange Future			21.22500	21.37430			0.0000	47,310,525.00	2,229	31,434	
£ / R	On	14/03/2016	Foreign Exchange Future			21.57700	21.72870			0.0000	215,770.00	10	3,183	
£ / R	On	13/06/2016	Foreign Exchange Future			21.92560	22.08370			0.0000	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.29560	22.29560			0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.32300	22.48600			0.0000	0.00	0	0	
Total £ / R Future												47,526,295.00	2,239	34,617
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,516.77300	3,371.199	19.78	0.9774	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		12.47300	16.199	19.78	0.0226	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,229.97800	3,086.135	19.03	0.9704	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		15.67800	21.135	19.03	0.0296	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,904.78670	2,763.709	18.19	0.9598	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		20.48670	28.709	18.19	0.0402	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,894.95600	2,753.978	18.16	0.9594	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		20.65600	28.978	18.16	0.0406	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,885.12760	2,744.250	18.14	0.9590	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		20.82760	29.250	18.14	0.0410	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		2,028.67500	1,904.759	16.55	0.8961	0.00	0	700	

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	19.40	Put			54.37500	79.759	16.55	0.1039	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,515.12010	1,407.632	16.68	0.7994	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			140.82010	182.632	16.68	0.2006	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,420.48070	1,316.485	16.71	0.7757	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			166.18070	211.485	16.71	0.2243	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,336.46450	1,236.389	16.75	0.7525	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			192.16450	241.389	16.75	0.2475	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,262.80930	1,167.820	16.86	0.7300	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			218.50930	272.820	16.86	0.2700	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			984.07080	907.718	17.28	0.6305	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			359.77080	432.718	17.28	0.3695	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			971.93560	896.467	17.30	0.6257	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			367.63560	441.467	17.30	0.3743	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			947.97560	874.274	17.34	0.6160	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			383.67560	459.274	17.34	0.3840	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			736.21490	679.110	17.74	0.5217	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			561.91490	654.110	17.74	0.4783	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			665.12620	616.668	17.96	0.4866	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			640.82620	741.668	17.96	0.5134	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			603.78330	560.753	18.22	0.4528	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			729.48330	835.753	18.22	0.5472	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			490.13010	457.314	18.78	0.3860	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			935.83010	1,052.314	18.78	0.6140	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			199.19560	190.108	21.09	0.1832	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,024.89560	2,165.109	21.09	0.8168	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,672.35850	2,538.962	15.91	0.8741	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			133.65850	151.962	15.91	0.1259	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,663.47560	2,530.256	15.91	0.8732	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			134.77560	153.256	15.91	0.1268	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,654.59780	2,521.560	15.90	0.8723	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			135.89780	154.560	15.90	0.1277	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,090.03820	1,993.066	15.99	0.7163	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			496.33820	557.467	15.99	0.2837	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,083.28970	1,986.649	15.99	0.7150	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			499.58970	561.049	15.99	0.2850	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,076.56110	1,980.240	15.99	0.7138	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			502.86110	564.640	15.99	0.2862	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,016.45230	2,014.521	16.63	0.6528	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,554.84570	1,552.578	18.16	0.4623	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			784.82360	782.408	22.59	0.2861	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,339.22360	4,336.808	22.59	0.7139	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			920.85230	918.921	16.63	0.3472	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,587.54250	1,585.279	18.14	0.5397	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,541.94250	1,539.679	18.14	0.4603	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,583.98880	1,581.723	18.15	0.5387	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,548.38880	1,546.123	18.15	0.4613	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	08/09/2016	Foreign Exchange Option	22.27	Call			1,580.44570	1,578.178	18.16	0.5377	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,370.11910	1,343.023	18.60	0.4726	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,874.11910	2,010.023	18.60	0.5274	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,367.04950	1,340.118	18.61	0.4717	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,881.04950	2,017.118	18.61	0.5283	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,363.98920	1,337.222	18.62	0.4708	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,887.98920	2,024.222	18.62	0.5292	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												47,526,295.00	2,239	158,825
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11707		0.11785			0.0000	17,443.43	149	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11931		0.12012			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12155		0.12239			0.0000	0.00	0	0
Total ¥ / R Future												17,443.43	149	8,240
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,786.90930	2,708.759	23.14	0.9955	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.50930	1.759	23.14	0.0045	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,791.72340	1,713.711	17.54	0.9804	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			6.32340	6.711	17.54	0.0196	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			856.41440	798.954	16.54	0.8119	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			71.01440	91.954	16.54	0.1881	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			597.75280	573.201	18.87	0.5074	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			585.75280	641.901	18.87	0.4926	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,030.95310	1,953.425	15.60	0.9583	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			18.95310	22.125	15.60	0.0417	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,162.92740	1,104.173	16.50	0.7840	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			150.92740	172.873	16.50	0.2160	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			617.77550	693.006	19.02	0.4364	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			536.89480	534.988	21.29	0.3871	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,297.39480	1,379.988	21.29	0.6129	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,438.30510	1,387.705	16.91	0.7807	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			198.80510	232.705	16.91	0.2193	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			857.27550	848.006	19.02	0.5636	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												17,443.43	149	8,240
€ / R	On	26/10/2015	Foreign Exchange Future			15.52970		15.72160			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.66910		15.86300			0.0000	114,118,055.30	7,283	82,697
€ / R	On	25/01/2016	Foreign Exchange Future			15.81230		16.00690			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.96570		16.16230			0.0000	24,028,378.50	1,505	28,117
€ / R	On	13/06/2016	Foreign Exchange Future			16.26360		16.46670			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.60660		16.81570			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.93270		17.14990			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												138,146,433.80	8,788	111,064
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call		1,400.74740	1,211.703	17.48	0.9597	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put		9.14740	12.003	17.48	0.0403	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call		1,391.04620	1,202.089	17.46	0.9585	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		9.44620	12.389	17.46	0.0415	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		1,381.35370	1,192.488	17.44	0.9573	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		9.75370	12.788	17.44	0.0427	0.00	0	0	
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		852.59590	681.380	17.01	0.8172	0.00	0	1,000	
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		50.99590	71.680	17.01	0.1828	0.00	0	1,000	
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		314.07470	250.192	20.09	0.2965	0.00	0	6,877	
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		951.07470	1,081.092	20.09	0.7035	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		998.43440	846.730	17.14	0.7178	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		175.43440	217.630	17.14	0.2822	0.00	0	50,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		831.24940	693.802	17.53	0.6381	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		258.24940	314.702	17.53	0.3619	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		563.99540	458.725	18.39	0.4819	0.00	0	6,000	
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		480.99540	569.625	18.39	0.5181	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		1,035.59250	879.916	17.07	0.7332	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		162.59250	200.815	17.07	0.2668	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		1,028.10630	873.208	17.08	0.7301	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		165.10630	204.108	17.08	0.2699	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		1,020.64580	866.537	17.10	0.7271	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		167.64580	207.437	17.10	0.2729	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,988.98790	1,798.018	17.29	0.9450	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		25.98790	28.918	17.29	0.0550	0.00	0	6,076	
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,864.30150	1,674.246	16.95	0.9339	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		31.30150	35.146	16.95	0.0661	0.00	0	12,000	
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,820.53270	2,626.977	19.55	0.9842	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		7.53270	7.877	19.55	0.0158	0.00	0	6,877	
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		2,037.18720	1,845.919	17.42	0.9488	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		24.18720	26.819	17.42	0.0512	0.00	0	12,000	
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,610.44560	1,428.329	16.78	0.8969	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		47.44560	59.229	16.78	0.1031	0.00	0	100	
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,913.37200	4,719.541	26.22	0.9991	0.00	0	0	
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.37200	0.441	26.22	0.0009	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,518.69000	1,347.740	16.67	0.8080	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		141.79000	165.440	16.67	0.1920	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		1,346.92960	1,182.930	16.73	0.7612	0.00	0	1,000	
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		190.02960	220.630	16.73	0.2388	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		1,294.47900	1,132.908	16.75	0.7453	0.00	0	1,000	
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		207.57900	240.608	16.75	0.2547	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,534.79990	1,363.272	16.66	0.8120	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		137.89990	160.972	16.66	0.1880	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,526.73610	1,355.495	16.67	0.8100	0.00	0	0	
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		139.83610	163.195	16.67	0.1900	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			36.85060	39.715	17.60	0.0482	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			688.51050	775.640	18.26	0.4723	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			817.34760	716.710	18.66	0.4887	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			805.04760	901.010	18.66	0.5113	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,142.85190	2,948.603	17.77	0.9593	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			30.55190	32.903	17.77	0.0407	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,999.15060	2,805.415	17.60	0.9518	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			265.41960	301.458	16.62	0.2623	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,404.25320	1,246.693	16.67	0.7196	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			291.95320	330.993	16.67	0.2804	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,391.36040	2,201.256	16.87	0.9043	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			79.06040	85.556	16.87	0.0957	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			900.81050	791.340	18.26	0.5277	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			96.34310	104.403	16.67	0.1139	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,737.97030	1,566.597	16.44	0.8057	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			175.67030	200.897	16.44	0.1943	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			760.35070	665.804	18.96	0.4609	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			898.05070	1,000.104	18.96	0.5391	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,467.71960	1,307.158	16.62	0.7377	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			92.24910	99.935	16.71	0.1096	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,255.55850	2,066.736	16.70	0.8893	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			93.25850	101.036	16.70	0.1107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,193.60100	1,058.866	17.15	0.6505	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			401.30100	463.166	17.15	0.3495	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,228.64310	2,040.103	16.67	0.8861	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,246.57720	2,057.848	16.69	0.8882	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			94.27720	102.148	16.69	0.1118	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,510.96320	1,348.461	16.59	0.7496	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			248.66320	282.761	16.59	0.2504	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,264.54910	2,075.635	16.71	0.8904	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,239.61090	1,127.291	17.96	0.5794	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			732.91090	823.691	17.96	0.4206	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,432.12220	2,246.254	16.53	0.8526	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			165.42220	182.654	16.53	0.1474	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			417.09120	470.933	16.76	0.3004	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,636.61480	1,486.644	16.75	0.7029	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			409.91480	463.044	16.75	0.2971	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,630.19580	1,480.581	16.76	0.7012	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			413.49580	466.981	16.76	0.2988	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,623.79120	1,474.533	16.76	0.6996	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,220.57200	2,040.857	16.18	0.7699	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			354.87200	384.257	16.18	0.2301	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,213.00510	2,034.281	16.19	0.7685	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			357.30510	387.681	16.19	0.2315	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,228.15580	2,048.264	16.18	0.7711	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			352.45580	381.664	16.18	0.2289	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,378.09290	1,484.324	19.50	0.4633	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,534.60690	1,423.592	19.51	0.5356	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,384.70690	1,490.892	19.51	0.4644	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,531.23280	1,420.163	19.53	0.5346	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,391.33280	1,497.463	19.53	0.4654	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,537.99290	1,427.024	19.50	0.5367	0.00	0	0
Total € / R Option												0.00	0	341,570
Total € / R												138,146,433.80	8,788	452,634
AUS / R	On	11/12/2015	Foreign Exchange Future			9.81060		9.86980			0.0000	8,819,729.40	899	9,513
AUS / R	On	14/03/2016	Foreign Exchange Future			9.93120		9.99100			0.0000	5,174,155.20	521	4,771
AUS / R	On	13/06/2016	Foreign Exchange Future			10.05530		10.11680			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.20000		10.26310			0.0000	0.00	0	0
Total AUS / R Future												13,993,884.60	1,420	14,284
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			41.69260	43.124	12.09	0.1534	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			382.05570	334.359	12.37	0.6637	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,519.88010	2,460.666	19.19	0.9997	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.08010	0.066	19.19	0.0003	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			611.49260	553.724	12.09	0.8466	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,619.85430	2,560.643	19.46	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			112.25570	123.760	12.37	0.3363	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			121.88070	102.165	14.11	0.2777	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			452.08070	491.565	14.11	0.7223	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.05430	0.043	19.46	0.0002	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,569.86600	2,510.653	19.32	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.06600	0.053	19.32	0.0002	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			664.85110	614.817	13.44	0.7077	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			163.85110	173.617	13.44	0.2923	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			657.78730	608.499	13.46	0.7035	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			166.78730	177.299	13.46	0.2965	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			651.24750	602.228	13.48	0.6993	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			170.24750	181.028	13.48	0.3007	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			532.78760	496.754	15.25	0.5148	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			505.98760	531.454	15.25	0.4852	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			528.56660	492.926	15.28	0.5118	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			511.76660	537.626	15.28	0.4882	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			537.03990	500.611	15.23	0.5178	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			500.23990	525.311	15.23	0.4822	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			614.84750	639.023	15.81	0.4714	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			676.09680	636.758	15.77	0.5335	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			602.99680	626.758	15.77	0.4665	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			672.00710	632.867	15.79	0.5310	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			608.90710	632.867	15.79	0.4690	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			667.94750	629.023	15.81	0.5286	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												13,993,884.60	1,420	14,887
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.45060		10.52370			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.62360		10.69770			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			312.90600	274.270	16.08	0.4879	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			289.20600	323.670	16.08	0.5121	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			308.60860	270.356	16.11	0.4827	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			294.90860	329.756	16.11	0.5173	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			317.58870	278.236	16.04	0.4931	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			283.88870	317.636	16.04	0.5069	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			550.19570	587.683	16.96	0.5378	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			445.20430	408.119	16.91	0.4684	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			537.50430	574.519	16.91	0.5316	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			441.53420	404.684	16.94	0.4653	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			543.83420	581.084	16.94	0.5347	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			437.89570	401.283	16.96	0.4622	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.38150		14.55020			0.0000	1,049,849.50	73	7,276
CHF / R	On	14/03/2016	Foreign Exchange Future			14.68360		14.85540			0.0000	499,242.40	34	1,591
Total CHF / R Future												1,549,091.90	107	8,867
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			247.09340	282.772	17.82	0.3522	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			790.97890	658.519	17.84	0.6443	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			250.77890	287.019	17.84	0.3557	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			803.64440	670.065	17.80	0.6512	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			243.44440	278.565	17.80	0.3488	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			797.29340	664.272	17.82	0.6478	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			726.77000	628.757	19.36	0.4630	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			861.37000	935.157	19.36	0.5370	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			723.16380	625.551	19.39	0.4611	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			867.76380	941.951	19.39	0.5389	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			719.57320	622.360	19.41	0.4592	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			874.17320	948.760	19.41	0.5408	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,549,091.90	107	8,867
CNH / R	On	11/12/2015	Foreign Exchange Future			2.18350		2.20550			0.0000	0.00	0	25,110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.20120		2.22330			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			2,072.65140	1,855.260	17.53	0.8648	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			117.65140	120.260	17.53	0.1352	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,250.66860	2,031.148	17.73	0.8884	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			95.66860	96.148	17.73	0.1116	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			2,160.46400	1,941.583	17.58	0.8777	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			105.46400	106.583	17.58	0.1223	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			921.42510	1,004.187	17.94	0.4591	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,205.43500	1,070.401	17.99	0.5260	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			972.43500	1,058.401	17.99	0.4740	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,157.94290	1,027.883	18.07	0.5112	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,024.94290	1,115.883	18.07	0.4888	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,254.42510	1,116.187	17.94	0.5409	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.10240		2.12820			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.14320		2.16950			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,662.09330	1,442.733	20.72	0.7399	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			280.09330	318.733	20.72	0.2601	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,589.14250	1,373.489	20.74	0.7218	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			307.14250	349.489	20.74	0.2782	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,517.97060	1,308.266	20.83	0.7027	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			335.97060	384.266	20.83	0.2973	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,246.68660	1,103.237	19.70	0.5170	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,051.68660	1,171.237	19.70	0.4830	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,203.06190	1,063.603	19.81	0.5033	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,108.06190	1,231.603	19.81	0.4967	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,292.77960	1,144.687	19.60	0.5308	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			997.77960	1,112.687	19.60	0.4692	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13160		0.13210			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13120		0.13090			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13010		0.13150			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06850		0.06870			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06520		0.06520			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06240		0.06230			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.86960		8.90630			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.91540		8.95270			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.00920		9.04710			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.10570		9.14570			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			102.46140	80.193	13.80	0.4070	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			136.16140	150.593	13.80	0.5930	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			98.43920	76.678	13.85	0.3937	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			142.13920	157.078	13.85	0.6063	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			94.54450	73.291	13.90	0.3806	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			148.24450	163.691	13.90	0.6194	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			119.87500	95.586	13.62	0.4623	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			113.57500	125.986	13.62	0.5377	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			151.08110	132.962	13.09	0.3803	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			288.38110	307.562	13.09	0.6197	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			147.91880	130.054	13.13	0.3736	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			295.21880	314.654	13.13	0.6264	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			144.82110	127.206	13.17	0.3670	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			302.12110	321.806	13.17	0.6330	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			323.04230	301.993	14.90	0.4629	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			415.94230	432.793	14.90	0.5371	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			319.42320	298.529	14.93	0.4587	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			422.32320	439.329	14.93	0.5413	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			315.84800	295.104	14.96	0.4546	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			428.74800	445.904	14.96	0.5454	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			530.38080	502.965	14.97	0.5584	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			394.68080	407.265	14.97	0.4416	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			539.65340	511.904	14.92	0.5654	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			383.95340	396.204	14.92	0.4346	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			535.00010	507.414	14.94	0.5619	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			389.30010	401.714	14.94	0.4381	0.00	0	0
Total NZ\$ / R Option												0.00	0	12,000
Total NZ\$ / R												0.00	0	12,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11820		1.12350			0.0000	27,955.00	25	95

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12040		1.12570			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12290		1.12820			0.0000	0.00	0	0
Total QUANTO € / \$ Future												27,955.00	25	95
Total QUANTO € / \$												27,955.00	25	95
RAIN	On	11/12/2015	Foreign Exchange Future			24,619.73000		24,864.42000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.83560		9.85810			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.97320		9.99000			0.0000	7,180,704.00	720	720
Total SGD / R Future												7,180,704.00	720	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,489.05340	1,494.691	73.40	0.6236	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			990.95340	1,019.091	73.40	0.3764	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,518.23670	1,524.184	74.58	0.6262	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			1,000.13670	1,028.584	74.58	0.3738	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,513.17060	1,519.303	74.58	0.6249	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			1,005.07060	1,033.703	74.58	0.3751	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			0.00000	1,370.350	51.44	0.5681	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			0.00000	1,377.150	51.44	0.4319	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			0.00000	1,366.756	51.46	0.5670	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			0.00000	1,383.556	51.46	0.4330	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			0.00000	1,363.176	51.49	0.5659	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			0.00000	1,389.976	51.49	0.4341	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												7,180,704.00	720	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.53010		4.54770			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.48200		4.49640			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			167.63740	154.710	16.74	0.5623	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			109.93740	114.610	16.74	0.4377	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			161.96030	149.368	16.73	0.5505	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			114.26030	119.268	16.73	0.4495	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			156.39810	144.143	16.72	0.5386	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			118.69810	124.043	16.72	0.4614	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			223.77440	212.779	17.97	0.5183	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			217.37440	220.779	17.97	0.4817	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			218.98430	208.189	17.98	0.5110	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			222.58430	226.189	17.98	0.4890	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			214.59580	203.945	18.01	0.5038	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			228.19580	231.945	18.01	0.4962	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.11030		1.11030			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.07800		1.09170			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	7,688
Total ZMW / R									0.00	0	7,688
Total Futures									1433756883.23	100,856	1,087,085
Total Options									12021396.50	43,680	2,475,811
Grand Total:									1,445,778,279.73	144,536	3,562,896