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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/10/2015 Foreign Exchange Future			13.58730		13.59000			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.59750		13.59000			0.0000	81,585.00	6	350
\$ / R On 30/10/2015 Foreign Exchange Future			13.59980		13.59460			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.61380		13.60850			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.62540		13.62020			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.64160		13.63650			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.64400		13.63880			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.64860		13.64350			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.65790		13.65280			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.66020		13.65510			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.66250		13.65740			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.69110		13.68610			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.69840		13.69320			0.0000	672,221,583.20	49,073	604,569
\$ / R On 21/12/2015 Foreign Exchange Future			13.72250		13.71720			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			13.74200		13.73650			0.0000	0.00	0	0
\$ / R On 13/01/2016 Foreign Exchange Future			13.78080		13.77530			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.81700		13.81150			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.85620		13.85040			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			13.87320		13.86740			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.88790		13.88200			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.92440		13.91840			0.0000	0.00	0	272

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016			13.93170		13.92570			0.0000	17,024,537.40	1,222	81,890
\$ / R	On	16/03/2016			13.93660		13.93050			0.0000	0.00	0	0
\$ / R	On	23/03/2016			13.95370		13.94760			0.0000	0.00	0	0
\$ / R	On	29/03/2016			13.96830		13.96210			0.0000	0.00	0	0
\$ / R	On	18/04/2016			14.01700		14.01070			0.0000	0.00	0	0
\$ / R	On	26/04/2016			14.03650		14.03020			0.0000	0.00	0	0
\$ / R	On	27/05/2016			14.11440		14.10750			0.0000	0.00	0	0
\$ / R	On	06/06/2016			14.13960		14.13250			0.0000	0.00	0	0
\$ / R	On	09/06/2016			14.14710		14.14000			0.0000	0.00	0	264
\$ / R	On	13/06/2016			14.15720		14.15000			0.0000	0.00	0	31,726
\$ / R	On	28/06/2016			14.19490		14.18750			0.0000	0.00	0	0
\$ / R	On	27/07/2016			14.26790		14.26010			0.0000	0.00	0	0
\$ / R	On	11/08/2016			14.30710		14.29930			0.0000	0.00	0	0
\$ / R	On	26/08/2016			14.34640		14.33850			0.0000	0.00	0	0
\$ / R	On	06/09/2016			14.37520		14.36720			0.0000	0.00	0	0
\$ / R	On	08/09/2016			14.38050		14.37240			0.0000	0.00	0	0
\$ / R	On	15/09/2016			14.39880		14.39070			0.0000	0.00	0	259
\$ / R	On	19/09/2016			14.40930		14.40120			0.0000	0.00	0	6,849
\$ / R	On	28/09/2016			14.43290		14.42470			0.0000	0.00	0	0
\$ / R	On	26/10/2016			14.50630		14.49790			0.0000	0.00	0	0
\$ / R	On	28/11/2016			14.60270		14.59550			0.0000	0.00	0	0
\$ / R	On	14/12/2016			14.64980		14.64300			0.0000	0.00	0	251
\$ / R	On	19/12/2016			14.66450		14.65780			0.0000	0.00	0	510
\$ / R	On	13/03/2017			14.91160		14.90710			0.0000	0.00	0	0
Total \$ / R Future											689,327,705.60	50,301	729,634
\$ / R	On	26/10/2015		14.92	Call		0.02210	0.000	18.19	0.0000	0.00	0	0
\$ / R	On	26/10/2015		14.92	Put		1,330.02210	1,332.700	18.19	1.0000	0.00	0	0
\$ / R	On	28/10/2015		10.80	Call		2,790.00300	2,797.501	71.51	1.0000	0.00	0	0
\$ / R	On	28/10/2015		10.80	Put		0.00300	0.001	71.51	0.0000	0.00	0	300
\$ / R	On	28/10/2015		11.15	Call		2,440.01430	2,447.506	68.35	1.0000	0.00	0	0
\$ / R	On	28/10/2015		11.15	Put		0.01430	0.006	68.35	0.0000	0.00	0	250
\$ / R	On	28/10/2015		13.44	Call		194.42130	182.442	20.11	0.7853	0.00	0	8,000
\$ / R	On	28/10/2015		13.44	Put		44.42130	24.942	20.11	0.2147	0.00	0	0
\$ / R	On	28/10/2015		13.56	Call		112.07460	93.904	18.36	0.5831	0.00	0	250
\$ / R	On	28/10/2015		13.56	Put		82.07460	56.404	18.36	0.4169	0.00	0	0
\$ / R	On	28/10/2015		16.98	Call		0.11960	0.055	85.55	0.0003	0.00	0	300
\$ / R	On	28/10/2015		16.98	Put		3,390.11960	3,382.555	85.55	0.9997	0.00	0	0
\$ / R	On	30/10/2015		13.87	Call		38.74090	25.569	19.65	0.1721	0.00	0	0
\$ / R	On	30/10/2015		13.87	Put		314.14090	295.769	19.65	0.8279	0.00	0	13,360
\$ / R	On	30/10/2015		14.00	Call		21.07620	12.433	20.65	0.0917	0.00	0	13,360
\$ / R	On	30/10/2015		14.00	Put		426.47620	412.633	20.65	0.9083	0.00	0	0
\$ / R	On	05/11/2015		13.45	Call		253.15260	246.248	16.83	0.6731	0.00	0	0
\$ / R	On	05/11/2015		13.45	Put		94.65260	82.448	16.83	0.3269	0.00	0	300
\$ / R	On	05/11/2015		13.95	Call		56.75100	48.080	18.05	0.2114	0.00	0	300
\$ / R	On	05/11/2015		13.95	Put		398.25100	384.280	18.05	0.7886	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	05/11/2015	Foreign Exchange Option	12.72	Call		892.46570	896.364	19.34	0.9837	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		3.96570	2.564	19.34	0.0163	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		620.58060	622.755	17.44	0.9466	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		12.08060	8.955	17.44	0.0534	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call		124.27750	114.339	17.03	0.4169	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put		215.77750	200.539	17.03	0.5831	0.00	0	300
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		119.00110	111.610	17.11	0.3554	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		308.80110	296.210	17.11	0.6446	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		36.43120	30.581	18.68	0.1220	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		666.23120	655.181	18.68	0.8780	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		638.02940	639.562	15.99	0.9287	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		17.82940	14.162	15.99	0.0713	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		514.95300	514.549	16.08	0.8706	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		34.75300	29.149	16.08	0.1294	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		541.35630	542.741	16.18	0.8273	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		54.85630	51.141	16.18	0.1727	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call		392.31180	391.861	16.30	0.7123	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put		105.81180	100.261	16.30	0.2877	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call		359.00660	358.105	16.32	0.6794	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put		122.50660	116.505	16.32	0.3206	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call		398.52710	398.548	16.36	0.7091	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put		109.72710	104.548	16.36	0.2909	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		530.82700	532.392	16.26	0.8124	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		62.02700	58.392	16.26	0.1876	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		197.64670	195.671	16.99	0.4427	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put		304.14670	297.071	16.99	0.5573	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		565.15380	567.318	16.33	0.8185	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		61.65380	58.719	16.33	0.1815	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		141.20310	139.291	17.62	0.3232	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		478.40310	471.391	17.62	0.6768	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		244.66020	244.383	16.61	0.4956	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		271.86020	266.483	16.61	0.5044	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		675.44430	678.847	16.05	0.8530	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		50.34430	48.647	16.05	0.1470	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		448.51590	450.426	16.30	0.7078	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		123.41590	120.226	16.30	0.2922	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		833.14840	836.860	16.14	0.9106	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		13.70370	12.498	16.48	0.0461	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		187.39260	186.477	17.22	0.3994	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		382.29260	376.277	17.22	0.6006	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,855.24820	2,860.279	24.25	0.9997	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.14820	0.079	24.25	0.0003	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		158.89040	155.170	16.39	0.3500	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		263.59180	263.895	16.57	0.5157	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		258.49180	253.695	16.57	0.4843	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,505.41850	2,510.384	22.56	0.9992	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.31850	0.184	22.56	0.0008	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,038.80370	1,042.698	16.48	0.9539	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			96.49220	93.777	16.23	0.2436	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			504.35780	506.691	16.24	0.7512	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			99.25780	96.490	16.24	0.2488	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.44010	0.219	26.69	0.0008	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,795.34010	3,790.018	26.69	0.9992	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			383.99040	385.370	16.39	0.6500	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			28.04840	26.660	16.14	0.0894	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			760.96700	764.690	16.02	0.8886	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			35.86700	34.490	16.02	0.1114	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			230.37810	230.154	16.83	0.4675	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			305.27810	299.954	16.83	0.5325	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			511.59220	513.977	16.23	0.7564	0.00	0	5,000
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			599.31370	601.950	16.10	0.8080	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			71.91370	69.450	16.10	0.1920	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,356.57210	1,360.880	16.55	0.9684	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			10.47210	9.780	16.55	0.0316	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			132.23830	129.097	18.75	0.2464	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			809.03830	800.697	18.75	0.7536	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			185.92960	183.309	18.03	0.3293	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			612.72960	604.909	18.03	0.6707	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			166.74380	163.913	18.26	0.3007	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			673.54380	665.513	18.26	0.6993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			157.89330	154.973	18.37	0.2871	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			704.69330	696.573	18.37	0.7129	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			218.76930	216.551	17.68	0.3761	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			525.56930	518.151	17.68	0.6239	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			215.83330	213.578	17.71	0.3721	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			532.63330	525.178	17.71	0.6279	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			204.46000	202.062	17.82	0.3561	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			561.26000	553.662	17.82	0.6439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			274.76450	273.298	17.19	0.4498	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			411.56450	404.898	17.19	0.5502	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			246.93520	245.089	17.42	0.4141	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			463.73520	456.689	17.42	0.5859	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			243.64550	241.756	17.45	0.4098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			470.44550	463.356	17.45	0.5902	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			335.39810	334.699	16.79	0.5209	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			322.19810	316.299	16.79	0.4791	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			317.67670	316.806	16.87	0.5015	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			344.47670	338.406	16.87	0.4985	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			285.91930	284.607	17.10	0.4636	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			392.71930	386.207	17.10	0.5364	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			354.60130	354.020	16.74	0.5405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			301.40130	295.620	16.74	0.4595	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		349.72640	349.116	16.75	0.5356	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		306.52640	300.716	16.75	0.4644	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		344.90270	344.260	16.76	0.5307	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		311.70270	305.860	16.76	0.4693	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		374.59280	374.139	16.69	0.5601	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		281.39280	275.739	16.69	0.4399	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		364.49700	363.979	16.71	0.5503	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		291.29700	285.579	16.71	0.4497	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		359.52550	358.976	16.73	0.5454	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		296.32550	290.576	16.73	0.4546	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		428.05690	427.961	16.57	0.6093	0.00	0	14,350
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		234.85690	229.561	16.57	0.3907	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		416.96380	416.791	16.59	0.5995	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		243.76380	238.390	16.59	0.4005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		379.71320	379.295	16.68	0.5651	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		276.51320	270.895	16.68	0.4349	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		498.83460	499.226	16.42	0.6674	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		185.63460	180.826	16.42	0.3326	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		486.53830	486.843	16.44	0.6578	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		193.33830	188.443	16.44	0.3422	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		462.54360	462.684	16.49	0.6385	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		209.34360	204.284	16.49	0.3615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		543.43650	544.137	16.33	0.7003	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		160.23650	155.737	16.33	0.2997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		536.91640	537.572	16.34	0.6956	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		163.71640	159.172	16.34	0.3044	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		511.33170	511.808	16.39	0.6769	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		178.13170	173.408	16.39	0.3231	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		604.29410	605.412	16.22	0.7409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		131.09410	127.012	16.22	0.2591	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		583.57560	584.553	16.26	0.7276	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		140.37560	136.153	16.26	0.2724	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		563.28800	564.125	16.29	0.7140	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		150.08800	145.725	16.29	0.2860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		639.76610	641.125	16.16	0.7625	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		116.56610	112.725	16.16	0.2375	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		618.34250	619.557	16.19	0.7497	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		125.14250	121.157	16.19	0.2503	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		611.29560	612.462	16.21	0.7453	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		128.09560	124.062	16.21	0.2547	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		729.52350	731.465	16.01	0.8110	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		86.32350	83.065	16.01	0.1890	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		691.35230	693.051	16.07	0.7914	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		98.15230	94.651	16.07	0.2086	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		654.28000	655.735	16.13	0.7710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		111.08000	107.335	16.13	0.2290	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			886.91620	889.653	16.07	0.8719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			53.71620	51.253	16.07	0.1281	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			852.54830	855.131	16.04	0.8607	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			59.34830	56.731	16.04	0.1393	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			768.75290	770.936	15.95	0.8296	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			75.55290	72.536	15.95	0.1704	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			965.83580	968.905	16.15	0.8948	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			42.63580	40.505	16.15	0.1052	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			939.29630	942.257	16.13	0.8875	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			46.09630	43.857	16.13	0.1125	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			895.57890	898.354	16.08	0.8746	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			52.37890	49.954	16.08	0.1254	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,120.06150	1,123.693	16.31	0.9296	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			26.86150	25.293	16.31	0.0704	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,028.59420	1,031.906	16.22	0.9104	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			35.39420	33.506	16.22	0.0896	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			974.73140	977.837	16.16	0.8971	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			41.53140	39.437	16.16	0.1029	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,157.17590	1,160.925	16.34	0.9363	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			23.97590	22.525	16.34	0.0637	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,147.87120	1,151.591	16.33	0.9347	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			24.67120	23.191	16.33	0.0653	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,138.58370	1,142.274	16.32	0.9330	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			25.38370	23.874	16.32	0.0670	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,522.23840	1,526.478	17.16	0.9749	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			9.03840	8.078	17.16	0.0251	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,502.61400	1,506.852	17.09	0.9738	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			9.41400	8.452	17.09	0.0262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,213.34600	1,217.261	16.40	0.9454	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			20.14600	18.861	16.40	0.0546	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,600.88360	1,605.139	17.46	0.9790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			7.68360	6.739	17.46	0.0210	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,551.70340	1,555.946	17.27	0.9765	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			8.50340	7.546	17.27	0.0235	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,541.87790	1,546.120	17.24	0.9760	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			8.67790	7.720	17.24	0.0240	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,748.88080	1,753.198	18.01	0.9849	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			5.68080	4.798	18.01	0.0151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,699.48040	1,703.773	17.83	0.9831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			6.28040	5.373	17.83	0.0169	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,660.00670	1,664.282	17.68	0.9816	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			6.80670	5.882	17.68	0.0184	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,947.01580	1,951.453	18.76	0.9903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			3.81580	3.053	18.76	0.0097	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,897.41280	1,901.818	18.57	0.9892	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			4.21280	3.418	18.57	0.0108	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			1,798.34030	1,802.685	18.20	0.9865	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			5.14030	4.285	18.20	0.0135	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,295.12400	2,299.787	20.05	0.9955	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			1.92400	1.387	20.05	0.0045	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,096.04050	2,100.576	19.31	0.9930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			2.84050	2.176	19.31	0.0070	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,086.09660	2,090.626	19.27	0.9929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			2.89660	2.226	19.27	0.0071	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,744.01120	2,748.903	21.72	0.9984	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.81120	0.504	21.72	0.0016	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,694.09250	2,698.964	21.54	0.9982	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.89250	0.564	21.54	0.0018	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,493.20320	4,498.401	25.08	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00320	0.001	25.08	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,443.20420	4,448.401	25.08	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00420	0.001	25.08	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,494.50820	2,499.284	20.79	0.9972	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			1.30820	0.884	20.79	0.0028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,543.20250	4,548.401	25.08	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00250	0.001	25.08	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.04560	0.101	33.18	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,076.84560	7,071.701	33.18	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			31.25700	28.982	22.86	0.0621	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,908.05700	1,900.582	22.86	0.9379	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			24.51260	22.547	23.64	0.0486	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,131.31260	2,124.147	23.64	0.9514	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			12.70820	11.659	26.14	0.0250	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,819.50820	2,813.259	26.14	0.9750	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			60.10440	56.941	20.91	0.1179	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,366.90440	1,358.541	20.91	0.8821	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			42.24360	39.551	21.94	0.0837	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,649.04360	1,641.151	21.94	0.9163	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			36.87340	34.374	22.35	0.0732	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,763.67340	1,755.974	22.35	0.9268	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			81.41240	78.115	20.05	0.1577	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,138.21240	1,129.715	20.05	0.8423	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			72.87880	69.616	20.36	0.1420	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,219.67880	1,211.216	20.36	0.8580	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			62.29010	59.105	20.81	0.1220	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,339.09010	1,330.705	20.81	0.8780	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			126.94090	123.762	18.83	0.2377	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			833.74090	825.362	18.83	0.7623	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			111.59250	108.330	19.18	0.2115	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			918.39250	909.930	19.18	0.7885	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			86.63650	83.329	19.87	0.1673	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,093.43650	1,084.929	19.87	0.8327	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		149.51020	146.511	18.49	0.2740	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		736.31020	728.111	18.49	0.7260	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		145.48570	142.450	18.55	0.2677	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		752.28570	744.050	18.55	0.7323	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,569.04610	2,573.764	20.10	0.9963	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		1.84610	1.264	20.10	0.0037	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		216.69970	213.576	17.94	0.3441	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		649.49970	641.076	17.94	0.6559	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		14.52150	13.900	32.53	0.0223	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,167.32150	4,161.400	32.53	0.9777	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,918.15830	2,923.084	21.22	0.9983	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.95830	0.584	21.22	0.0017	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,579.01160	2,583.737	20.13	0.9964	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		1.81160	1.237	20.13	0.0036	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		316.58760	315.142	17.22	0.4434	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		500.08760	493.142	17.22	0.5566	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		506.01900	506.253	16.39	0.6153	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		269.51900	264.253	16.39	0.3847	0.00	0	100
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		949.86690	953.494	15.69	0.8185	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		104.56690	102.694	15.69	0.1815	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		258.57640	256.478	18.35	0.3228	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		927.07640	919.479	18.35	0.6772	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		150.07220	145.835	20.22	0.1955	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,498.57220	1,488.835	20.22	0.8045	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		862.01130	865.651	15.54	0.7608	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		160.51130	158.651	15.54	0.2392	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		133.19150	128.745	20.66	0.1742	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,641.69150	1,631.745	20.66	0.8258	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		618.12040	620.800	16.16	0.6275	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		306.62040	303.800	16.16	0.3725	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,028.69200	2,031.474	17.07	0.9696	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		17.19200	14.474	17.07	0.0304	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		968.58200	971.901	15.55	0.8010	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		127.08200	124.901	15.55	0.1990	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,266.05790	2,268.743	16.99	0.9750	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		15.65790	12.543	16.99	0.0250	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		161.55350	156.830	20.75	0.1908	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,711.15350	1,700.630	20.75	0.8092	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		504.18360	505.531	17.07	0.5023	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		566.78360	562.331	17.07	0.4977	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		727.19110	729.893	16.24	0.6363	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		345.19110	341.993	16.24	0.3637	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		274.12920	270.857	19.24	0.2944	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,232.12920	1,222.957	19.24	0.7056	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		165.21810	160.060	21.24	0.1824	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		1,923.21810	1,912.160	21.24	0.8176	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,107.14070	2,110.299	16.57	0.9598	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			25.14070	22.399	16.57	0.0402	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,477.37590	1,479.336	15.55	0.8760	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			88.97590	84.936	15.55	0.1240	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,380.73360	2,368.723	22.29	0.8416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,883.97590	2,890.141	17.70	0.9850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			8.27590	8.441	17.70	0.0150	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,395.06590	2,400.839	16.87	0.9676	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			19.36590	19.139	16.87	0.0324	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,393.53580	1,383.564	19.64	0.7133	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,346.79250	2,352.497	16.80	0.9651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			21.09250	20.797	16.80	0.0349	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.12750	24.194	29.69	0.0264	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,330.42750	6,322.494	29.69	0.9736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			156.43360	150.423	22.29	0.1584	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,128.16040	1,119.583	18.85	0.6560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			132.34710	126.144	23.11	0.1334	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,706.64710	2,694.444	23.11	0.8666	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			120.13960	112.063	23.70	0.1187	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,944.43960	2,930.363	23.70	0.8813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			289.23580	285.264	19.64	0.2867	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			839.61980	832.908	17.94	0.5736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			251.32820	246.553	20.22	0.2514	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,595.62820	1,584.853	20.22	0.7486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			192.24780	186.648	21.35	0.1944	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,016.54780	2,004.948	21.35	0.8056	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			353.86040	351.283	18.85	0.3440	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			597.12400	592.359	17.09	0.4811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			343.00800	340.199	18.97	0.3346	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,167.30800	1,158.499	18.97	0.6654	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			312.79710	309.335	19.33	0.3080	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,287.09710	1,277.635	19.33	0.6920	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			455.31980	454.608	17.94	0.4264	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			387.57030	383.364	16.31	0.3724	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			402.01510	400.475	18.38	0.3843	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			976.31510	968.775	18.38	0.6157	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			379.26740	377.365	18.59	0.3656	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,043.56740	1,035.665	18.59	0.6344	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			582.82400	584.059	17.09	0.5189	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			240.34210	238.710	15.69	0.2730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			559.79380	560.611	17.23	0.5030	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			634.09380	628.911	17.23	0.4970	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			486.50130	486.260	17.71	0.4501	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			770.80130	764.560	17.71	0.5499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			763.27030	765.064	16.31	0.6276	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			138.02680	133.954	15.55	0.1767	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	13.63	Call			722.41330	724.203	16.47	0.6047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			426.71330	422.503	16.47	0.3953	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			660.18550	661.997	16.73	0.5681	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			494.48550	490.297	16.73	0.4319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			966.04210	970.410	15.69	0.7270	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			60.48040	58.372	15.87	0.0886	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			928.45110	930.392	15.73	0.7109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			262.75110	258.692	15.73	0.2891	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			789.82560	791.628	16.21	0.6420	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			364.12560	359.928	16.21	0.3580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,263.72680	1,265.654	15.55	0.8233	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			43.89760	42.582	16.16	0.0669	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,147.35750	1,150.016	15.60	0.7894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			171.65750	168.316	15.60	0.2106	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,036.57370	1,040.206	15.65	0.7528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			210.87370	208.506	15.65	0.2472	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,726.18040	1,730.072	15.87	0.9114	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			37.50440	36.488	16.30	0.0582	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,468.92010	1,470.180	15.46	0.8725	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			93.22010	88.480	15.46	0.1275	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,311.74560	1,313.451	15.53	0.8359	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			126.04560	121.751	15.53	0.1641	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,919.59760	1,924.282	16.16	0.9331	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			29.44500	28.795	16.52	0.0470	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,910.28610	1,914.938	16.15	0.9322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			44.58610	43.238	16.15	0.0678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,863.87260	1,868.355	16.08	0.9274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			48.17260	46.655	16.08	0.0726	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,013.20440	2,018.188	16.30	0.9418	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			35.18550	34.276	16.36	0.0550	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,966.29050	1,971.131	16.23	0.9376	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			40.59050	39.431	16.23	0.0624	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,928.91730	1,933.634	16.18	0.9340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			43.21730	41.934	16.18	0.0660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,155.14500	2,160.495	16.52	0.9530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,126.62150	2,131.906	16.47	0.9509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			30.92150	30.206	16.47	0.0491	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,050.88550	2,055.976	16.36	0.9450	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			376.46810	374.217	18.70	0.3602	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,075.96810	1,067.617	18.70	0.6398	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			886.46400	889.566	15.91	0.6881	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			295.96400	292.966	15.91	0.3119	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			732.78520	734.931	16.54	0.5976	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			455.18520	451.231	16.54	0.4024	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			323.65370	320.030	19.46	0.3073	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,346.05370	1,336.330	19.46	0.6927	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			201.74190	195.710	21.70	0.1916	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,199.64190	2,187.410	21.70	0.8084	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,198.11620	2,202.183	16.44	0.9483	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			36.01620	33.883	16.44	0.0517	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			837.44700	840.943	16.16	0.6467	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			375.34700	372.643	16.16	0.3533	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			290.97590	286.351	20.08	0.2725	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,578.87590	1,568.051	20.08	0.7275	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			314.17370	309.094	20.41	0.2728	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,723.47370	1,712.094	20.41	0.7272	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			683.87730	685.309	17.12	0.5349	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			643.17730	638.309	17.12	0.4651	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			298.22240	292.435	20.90	0.2528	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,928.02240	1,915.935	20.90	0.7472	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			226.13210	219.196	22.23	0.1929	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,485.93210	2,472.696	22.23	0.8071	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,277.65290	2,280.561	16.38	0.9399	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			47.45290	44.061	16.38	0.0601	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			926.66440	929.216	16.07	0.6552	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			396.46440	392.716	16.07	0.3448	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			248.03840	238.230	22.78	0.1903	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,840.53840	2,823.830	22.78	0.8097	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,366.03300	2,368.909	16.29	0.9329	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			58.53300	54.509	16.29	0.0671	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,024.23130	1,028.963	16.09	0.6638	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			416.73130	414.563	16.09	0.3362	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			305.69240	297.044	21.64	0.2349	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,328.19240	2,312.644	21.64	0.7651	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			426.94260	420.037	20.20	0.3153	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,744.44260	1,730.437	20.20	0.6847	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,029.98920	2,032.971	15.84	0.8946	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			97.48920	93.371	15.84	0.1054	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,181.72830	1,187.221	15.80	0.7115	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			341.72830	340.121	15.80	0.2885	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,175.38120	1,180.908	15.81	0.7094	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			345.38120	343.808	15.81	0.2906	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,188.09940	1,193.559	15.79	0.7137	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			338.09940	336.459	15.79	0.2863	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,258.09760	1,263.589	15.69	0.7334	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			308.09760	306.389	15.69	0.2666	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,199.69550	1,205.469	15.78	0.7144	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			339.69550	338.269	15.78	0.2856	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,193.32510	1,199.133	15.79	0.7123	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			343.32510	341.933	15.79	0.2877	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,186.97870	1,192.818	15.80	0.7102	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			346.97870	345.618	15.80	0.2898	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	13.50	Call			1,074.06730	1,080.123	16.04	0.6687	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			424.06730	422.923	16.04	0.3313	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,058.43080	1,064.318	16.10	0.6619	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			438.43080	437.118	16.10	0.3381	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			550.75900	546.771	19.08	0.3920	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,330.75900	1,319.571	19.08	0.6080	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			328.82020	318.722	21.70	0.2404	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,408.82020	2,391.521	21.70	0.7596	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			295.90860	285.037	22.29	0.2162	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,675.90860	2,657.837	22.29	0.7838	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			269.59370	258.127	22.84	0.1964	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,929.59370	2,910.927	22.84	0.8036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			259.44240	247.755	23.07	0.1887	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,039.44240	3,020.555	23.07	0.8113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			252.32600	240.212	23.42	0.1820	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,162.32600	3,143.012	23.42	0.8180	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,459.23590	1,463.997	15.43	0.7919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			219.23590	216.797	15.43	0.2081	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,394.72530	1,399.679	15.51	0.7742	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			244.72530	242.479	15.51	0.2258	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			236.88070	219.620	27.44	0.1506	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,256.88070	4,232.420	27.44	0.8494	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,086.00390	2,089.161	15.87	0.8975	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			96.00390	91.961	15.87	0.1025	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			430.33660	430.209	16.01	0.3272	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,748.67820	2,728.950	22.35	0.7787	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			277.65570	264.345	23.15	0.1932	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,130.15570	3,109.445	23.15	0.8068	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,455.88790	2,459.087	16.18	0.9275	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			68.38790	64.187	16.18	0.0725	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,117.83660	1,125.109	16.01	0.6728	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			316.17820	303.850	22.35	0.2213	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,204.81640	1,213.525	16.02	0.6799	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			444.71640	445.625	16.02	0.3201	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			325.25480	308.920	23.15	0.2092	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,195.15480	3,171.020	23.15	0.7908	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			317.59740	299.122	24.24	0.1972	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,507.49740	3,481.222	24.24	0.8028	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,536.84620	2,540.276	16.09	0.9236	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			76.74620	72.376	16.09	0.0764	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,799.38260	1,804.784	15.43	0.8251	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			200.08260	197.684	15.43	0.1749	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			574.54030	566.610	20.12	0.3579	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,795.24030	1,779.510	20.12	0.6421	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,625.68690	2,626.625	16.01	0.9205	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			87.18690	80.225	16.01	0.0795	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call		1,301.81290	1,310.411	16.14	0.6865	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put		463.31290	464.011	16.14	0.3135	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		365.71940	344.738	24.82	0.2082	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,727.21940	3,698.338	24.82	0.7918	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call		361.98300	339.491	25.58	0.2014	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put		3,953.48300	3,923.091	25.58	0.7986	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call		382.18320	358.928	24.75	0.2124	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put		3,754.98320	3,723.728	24.75	0.7876	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call		381.07870	357.456	24.94	0.2105	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put		3,813.87870	3,782.256	24.94	0.7895	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call		1,336.53430	1,344.420	16.16	0.6890	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put		469.33430	469.219	16.16	0.3110	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call		1,228.16440	1,234.999	16.43	0.6521	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put		560.96440	559.798	16.43	0.3479	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call		396.52070	376.238	23.31	0.2294	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put		3,324.12070	3,295.738	23.31	0.7706	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call		1,196.99040	1,203.298	16.62	0.6378	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put		604.59040	602.798	16.62	0.3622	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,484.45230	1,490.114	15.89	0.7272	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		393.75230	391.313	15.89	0.2728	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,478.28830	1,483.995	15.90	0.7254	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		397.58830	395.195	15.90	0.2746	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,490.63340	1,496.258	15.88	0.7290	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		389.93340	387.458	15.88	0.2710	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,490.12210	1,495.561	15.89	0.7262	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		398.92210	396.261	15.89	0.2738	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call		0.00000	391.428	23.93	0.2291	317,057.00	810	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put		0.00000	3,482.128	23.93	0.7709	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call		400.59450	385.478	24.58	0.2222	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put		3,699.39450	3,676.178	24.58	0.7778	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call		0.00000	1,538.851	15.80	0.7387	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put		0.00000	369.551	15.80	0.2613	149,668.28	405	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,502.46610	1,507.819	15.87	0.7298	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		391.26610	388.519	15.87	0.2702	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,496.28340	1,501.681	15.88	0.7280	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		395.08340	392.381	15.88	0.2720	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call		407.63490	385.410	26.75	0.2070	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put		4,392.93490	4,362.510	26.75	0.7930	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,722.35970	2,720.771	15.91	0.9180	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		97.65970	87.871	15.91	0.0820	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,404.92700	1,411.473	16.18	0.6939	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		480.22700	478.573	16.18	0.3061	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		409.15900	387.927	26.24	0.2109	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,234.45900	4,205.027	26.24	0.7891	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		2,802.91420	2,799.574	15.81	0.9167	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		105.01420	93.274	15.81	0.0833	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,490.04500	1,494.217	16.17	0.7002	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			492.14500	487.917	16.17	0.2998	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			449.38610	432.383	27.68	0.2145	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,721.48610	4,696.083	27.68	0.7855	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			449.07710	431.654	27.93	0.2128	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,801.17710	4,775.354	27.93	0.7872	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,599.41000	1,603.046	16.27	0.7077	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			503.91000	500.346	16.27	0.2923	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			438.05180	422.310	27.79	0.2026	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,242.55180	5,219.610	27.79	0.7974	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,905.48160	2,901.531	15.73	0.9160	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			109.98160	98.831	15.73	0.0840	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,243.50500	2,241.316	15.78	0.8305	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			250.50500	241.516	15.78	0.1695	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,235.62760	2,233.496	15.78	0.8294	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			252.62760	243.696	15.78	0.1706	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,251.39540	2,249.150	15.78	0.8317	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			248.39540	239.350	15.78	0.1683	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			400.30140	386.933	27.01	0.1887	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,492.50140	5,472.433	27.01	0.8113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			393.02010	379.766	27.01	0.1858	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,545.22010	5,525.266	27.01	0.8142	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,782.67070	1,784.966	16.06	0.7417	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			427.33480	422.799	16.03	0.2552	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,788.89070	1,791.120	16.05	0.7433	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			431.09070	426.620	16.05	0.2567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			434.87070	430.466	16.06	0.2583	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,668.03470	1,671.685	16.32	0.7123	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			510.23470	507.185	16.32	0.2877	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,974.72380	2,970.986	15.85	0.9135	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			116.92380	106.486	15.85	0.0865	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,795.13480	1,797.299	16.03	0.7448	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,187.54130	1,188.521	19.74	0.4964	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,630.44130	1,626.921	19.74	0.5036	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,184.57580	1,185.519	19.75	0.4954	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,637.47580	1,633.920	19.75	0.5046	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,190.51070	1,191.526	19.72	0.4975	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,623.41070	1,619.926	19.72	0.5025	0.00	0	0
Total \$ / R Option												466,725.28	1,215	2,059,780
Total \$ / R												689,794,430.88	51,516	2,789,414
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.69840		13.69320			0.0000	1,205,459.20	88	580
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		13.93170		13.92570			0.0000	69,658.50	5	135
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.15720		14.15000			0.0000	0.00	0	129
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.40930		14.40120			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 MAXI Future												1,275,117.70	93	844
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put		465.27000		382.714	18.39	0.0121	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call		183,794.62030		184,231.459	18.35	0.9876	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		474.62030		391.459	18.35	0.0124	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		185,776.11000		186,214.151	18.42	0.9882	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		456.11000		374.151	18.42	0.0118	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		184,785.27000		185,222.714	18.39	0.9879	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		160,895.06080		161,222.968	15.69	0.8954	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		7,325.06080		7,052.968	15.69	0.1046	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		160,002.33370		160,325.029	15.67	0.8940	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		7,432.33370		7,155.029	15.67	0.1060	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		159,110.78180		159,428.369	15.66	0.8927	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		7,540.78180		7,258.369	15.66	0.1073	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		110,665.67780		111,295.345	15.92	0.6822	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		39,665.67780		39,575.345	15.92	0.3178	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		110,067.39650		110,700.102	15.93	0.6800	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		40,067.39650		39,980.102	15.93	0.3200	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		109,529.71650		110,157.372	15.95	0.6778	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		40,529.71650		40,437.372	15.95	0.3222	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		79,403.55220		79,296.465	19.17	0.4469	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		140,283.55220		139,366.465	19.17	0.5531	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		79,940.59260		79,848.664	19.13	0.4496	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		138,820.59260		137,918.664	19.13	0.5504	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		79,671.42900		79,572.185	19.15	0.4483	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		139,551.42900		138,642.185	19.15	0.5517	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,275,117.70	93	844
£ / R	On	11/12/2015	Foreign Exchange Future			21.03580		21.00460		0.0000	13,673,270.00	650	35,606	
£ / R	On	14/03/2016	Foreign Exchange Future			21.38690		21.35400		0.0000	427,738.00	20	4,301	
£ / R	On	13/06/2016	Foreign Exchange Future			21.72720		21.69260		0.0000	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.06670		22.03050		0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.11050		22.07440		0.0000	0.00	0	0	
Total £ / R Future												14,101,008.00	670	39,907
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,142.75320	3,173.735	21.24	0.9861	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			8.15320	7.935	21.24	0.0139	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,855.25500	2,886.161	20.19	0.9815	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			10.65500	10.361	20.19	0.0185	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,529.21530	2,559.999	18.99	0.9742	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			14.61530	14.198	18.99	0.0258	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,519.35930	2,550.138	18.96	0.9740	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			14.75930	14.338	18.96	0.0260	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	18.51	Call			2,509.50450	2,540.278	18.92	0.9737	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			14.90450	14.478	18.92	0.0263	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,653.10070	1,682.356	16.63	0.9194	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			48.50070	46.556	16.63	0.0806	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,123.07440	1,149.383	15.70	0.8248	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			118.47440	113.583	15.70	0.1752	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,029.32140	1,054.669	15.73	0.7953	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			144.72140	138.869	15.73	0.2047	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			946.90580	971.289	15.76	0.7661	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			172.30580	165.490	15.76	0.2339	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			875.07720	898.521	15.79	0.7379	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			200.47720	192.721	15.79	0.2621	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			608.20520	627.178	15.90	0.6066	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			353.60520	341.378	15.90	0.3934	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			596.96140	615.705	15.91	0.6000	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			362.36140	349.905	15.91	0.4000	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			574.87440	593.164	15.92	0.5868	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			380.27440	367.364	15.92	0.4132	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			395.25390	407.106	16.21	0.4577	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			590.65390	571.306	16.21	0.5423	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			341.85470	352.035	16.44	0.4110	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			687.25470	666.235	16.44	0.5890	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			294.89470	303.533	16.66	0.3672	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			790.29470	767.733	16.66	0.6328	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			213.63160	219.471	17.15	0.2841	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,029.03160	1,003.671	17.15	0.7159	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			47.24390	47.535	18.89	0.0769	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,242.64390	2,211.735	18.89	0.9231	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,276.71830	2,310.161	15.01	0.8873	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			112.71830	113.261	15.01	0.1127	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,267.49540	2,300.937	14.99	0.8865	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			113.49540	114.037	14.99	0.1135	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,258.84210	2,291.720	14.97	0.8857	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			114.84210	114.820	14.97	0.1143	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,718.11170	1,739.402	14.96	0.7095	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			515.51170	502.202	14.96	0.2905	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,711.53610	1,732.765	14.96	0.7081	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			518.93610	505.564	14.96	0.2919	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,704.97570	1,726.148	14.96	0.7067	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			522.37570	508.948	14.96	0.2933	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,707.76930	1,721.111	15.41	0.6370	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,500.13910	1,472.039	16.59	0.4927	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			528.22370	532.396	20.66	0.2345	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,347.72370	4,315.696	20.66	0.7655	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			877.26930	854.411	15.41	0.3630	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,267.56260	1,275.737	16.56	0.5095	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	22.25	Put			1,487.06260	1,459.037	16.56	0.4905	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,264.09510	1,272.232	16.58	0.5084	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,493.59510	1,465.532	16.58	0.4916	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,260.63910	1,268.739	16.59	0.5073	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,080.39150	1,086.528	17.41	0.4391	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,995.99150	1,966.028	17.41	0.5609	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,077.64120	1,083.759	17.42	0.4381	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,003.24120	1,973.259	17.42	0.5619	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,074.89990	1,080.991	17.43	0.4372	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,010.49990	1,980.491	17.43	0.5628	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												14,101,008.00	670	164,115
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11332		0.11311			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11548		0.11526			0.0000	0.00	0	198
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11763		0.11739			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,332
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,312.12230	2,332.422	23.14	0.9978	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.72230	0.622	23.14	0.0022	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,316.52140	1,336.777	17.27	0.9808	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			5.12140	4.977	17.27	0.0192	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			440.18630	448.360	15.68	0.7128	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			128.78630	116.560	15.68	0.2872	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			331.78880	329.907	18.07	0.3870	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			805.48880	781.907	18.07	0.6130	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,565.24330	1,582.677	16.00	0.9335	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			38.94330	34.677	16.00	0.0665	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			763.60410	774.136	16.09	0.7046	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			237.30410	226.136	16.09	0.2954	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			833.47400	811.723	18.23	0.5260	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			334.85330	329.844	20.42	0.2966	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,595.75330	1,566.944	20.42	0.7034	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,036.47590	1,048.545	16.36	0.7191	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			297.37590	285.645	16.36	0.2809	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			572.57400	574.623	18.23	0.4740	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,332
€ / R	On	26/10/2015	Foreign Exchange Future			14.98480		14.98870			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.12930		15.11250			0.0000	17,625,634.50	1,165	80,004
€ / R	On	29/12/2015	Foreign Exchange Future			15.18220		15.16500			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.27020		15.25260			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.41910		15.40070			0.0000	8,788,887.00	570	28,363

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 Future			15.70380		15.68410			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.02970		16.00830			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.34970		16.32950			0.0000	0.00	0	3,000
Total € / R Future												26,414,521.50	1,735	111,617
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			660.21640	654.800	16.36	1.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			1.51640	0.000	16.36	0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			650.28960	644.800	16.36	1.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			1.58960	0.000	16.36	0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			640.36680	634.800	16.36	1.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			1.66680	0.000	16.36	0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			112.01610	64.800	16.36	1.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			43.31610	0.000	16.36	0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			62.90760	62.513	20.22	0.1205	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,450.40760	1,433.213	20.22	0.8795	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			403.55830	411.899	17.11	0.5509	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			331.05830	322.600	17.11	0.4491	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			296.44820	301.150	17.46	0.4445	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			473.94820	461.850	17.46	0.5555	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			157.24070	158.758	18.43	0.2707	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			824.74070	809.458	18.43	0.7293	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			429.30650	438.104	17.08	0.5726	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			306.80650	298.804	17.08	0.4274	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			424.06870	432.775	17.09	0.5682	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			311.56870	303.475	17.09	0.4318	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			418.87510	427.489	17.09	0.5639	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			316.37510	308.189	17.09	0.4361	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,242.97550	1,262.083	17.13	0.9228	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			30.47550	32.783	17.13	0.0772	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,125.44330	1,143.939	17.02	0.8995	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			42.94330	44.639	17.02	0.1005	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,068.13500	2,084.709	19.36	0.9856	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			5.63500	5.409	19.36	0.0144	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,289.05270	1,308.296	17.17	0.9305	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			26.55270	28.996	17.17	0.0695	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			894.35050	910.130	16.79	0.8354	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			81.85050	80.830	16.79	0.1646	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,162.60900	4,179.347	25.37	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.10900	0.047	25.37	0.0001	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			375.90070	383.488	17.28	0.4718	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			510.90070	501.288	17.28	0.5282	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			246.57450	251.168	18.03	0.3422	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			781.57450	768.968	18.03	0.6578	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			850.19750	869.401	16.24	0.7153	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			227.59750	229.202	16.24	0.2847	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			713.93410	731.266	16.44	0.6484	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			311.33410	311.065	16.44	0.3516	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			673.99750	690.643	16.50	0.6266	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			341.39750	340.443	16.50	0.3734	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			863.39100	882.740	16.22	0.7211	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			220.79100	222.540	16.22	0.2789	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			856.77890	876.053	16.23	0.7182	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			224.17890	225.853	16.23	0.2818	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			36.33440	33.308	16.73	0.0483	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,244.80750	2,260.541	16.57	0.9413	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			44.10750	41.441	16.57	0.0587	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			98.22410	99.860	15.86	0.1268	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			360.09070	363.216	18.38	0.3331	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,259.39070	1,244.116	18.38	0.6669	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			449.36690	454.481	17.75	0.4002	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			998.66690	985.381	17.75	0.5998	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,387.03440	2,402.408	16.73	0.9517	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,034.46550	1,020.845	17.84	0.6101	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			395.32120	399.138	18.09	0.3604	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,144.62120	1,130.038	18.09	0.6396	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			852.72460	866.136	16.24	0.6371	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			412.02460	407.036	16.24	0.3629	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,648.92410	1,668.960	15.86	0.8732	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			454.30310	448.483	16.36	0.3860	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			653.20770	662.725	16.78	0.5329	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			622.50770	613.625	16.78	0.4671	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,498.86750	1,518.406	15.85	0.8439	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			128.16750	129.306	15.85	0.1561	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			435.16550	439.945	17.84	0.3899	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			268.10460	266.125	15.84	0.2724	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			885.80880	899.762	16.16	0.6525	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			385.10880	380.662	16.16	0.3475	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,531.67850	1,551.351	15.86	0.8507	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			120.97850	122.251	15.86	0.1493	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			805.00310	817.583	16.36	0.6140	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,523.44600	1,543.086	15.86	0.8490	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			122.74600	123.986	15.86	0.1510	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,515.23520	1,534.840	15.85	0.8473	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			124.53520	125.740	15.85	0.1527	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,068.80460	1,085.225	15.84	0.7276	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,037.42490	1,043.594	16.22	0.6148	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			603.32490	589.794	16.22	0.3852	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,032.66010	1,038.743	16.24	0.6128	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			608.56010	594.943	16.24	0.3872	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			598.11200	584.669	16.21	0.3832	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,695.34830	1,711.564	15.29	0.8128	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			211.24830	207.763	15.29	0.1872	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			750.00090	750.885	17.39	0.4809	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,025.90090	1,007.085	17.39	0.5191	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,042.21200	1,048.469	16.21	0.6168	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,540.49410	1,555.212	15.63	0.7068	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			482.19410	475.512	15.63	0.2932	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,534.52230	1,549.144	15.64	0.7052	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			486.22230	479.444	15.64	0.2948	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,546.48510	1,561.299	15.62	0.7084	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			478.18510	471.599	15.62	0.2916	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,707.79210	1,693.993	18.78	0.5382	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,032.92820	1,039.406	18.75	0.4640	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,693.42820	1,679.706	18.75	0.5360	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,030.10840	1,036.541	18.76	0.4629	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,700.60840	1,686.841	18.76	0.5371	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,027.29210	1,033.693	18.78	0.4618	0.00	0	0
Total € / R Option												0.00	0	340,420
Total € / R												26,414,521.50	1,735	452,037
AUS / R	On	11/12/2015	Foreign Exchange Future			9.92080		9.87340			0.0000	4,960,400.00	500	14,163
AUS / R	On	14/03/2016	Foreign Exchange Future			10.04450		9.99610			0.0000	0.00	0	4,978
AUS / R	On	13/06/2016	Foreign Exchange Future			10.16740		10.11830			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.30930		10.25900			0.0000	0.00	0	0
Total AUS / R Future												4,960,400.00	500	19,141
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			63.41890	82.851	13.40	0.2878	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			390.01890	362.051	13.40	0.7122	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,623.42200	2,670.813	23.37	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.02200	0.013	23.37	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,573.42500	2,620.815	23.09	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02500	0.015	23.09	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,523.42850	2,570.818	22.81	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02850	0.018	22.81	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			589.75510	638.234	13.23	0.9192	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			16.35510	17.434	13.23	0.0808	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			334.82370	380.983	12.73	0.7733	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			61.42370	60.184	12.73	0.2267	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			614.12950	655.403	12.44	0.7810	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			108.02950	100.903	12.44	0.2190	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			606.51120	647.662	12.43	0.7771	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			110.41120	103.162	12.43	0.2229	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			599.27650	639.958	12.42	0.7731	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			113.17650	105.458	12.42	0.2269	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			449.63210	475.653	13.57	0.5496	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			421.33210	398.253	13.57	0.4504	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			445.14300	470.985	13.58	0.5460	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			426.84300	403.585	13.58	0.4540	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			454.16150	480.357	13.55	0.5533	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			415.86150	392.957	13.55	0.4467	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			536.90590	511.161	14.41	0.4447	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			594.49380	619.359	14.38	0.5610	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			525.49380	500.059	14.38	0.4390	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			590.18710	614.893	14.39	0.5582	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			531.18710	505.593	14.39	0.4418	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			585.90590	610.461	14.41	0.5553	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												4,960,400.00	500	19,744
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.41180		10.40380			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.58420		10.57550			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			143.56140	141.124	12.28	0.4318	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			239.76140	229.324	12.28	0.5682	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			140.06610	137.574	12.32	0.4236	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			246.26610	235.774	12.32	0.5764	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			147.13310	144.754	12.24	0.4402	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			233.33310	222.954	12.24	0.5598	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			515.12640	505.712	14.47	0.5757	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			287.00100	286.401	14.41	0.4321	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			501.50100	492.201	14.41	0.5679	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			283.79410	283.138	14.44	0.4282	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			508.29410	498.938	14.44	0.5718	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			280.62640	279.912	14.47	0.4243	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			13.98040		14.03850			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.27510		14.33390			0.0000	0.00	0	1,653
Total CHF / R Future												0.00	0	8,925
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			326.82210	363.009	17.83	0.4962	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			360.45750	339.121	17.85	0.4993	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			331.95750	368.721	17.85	0.5007	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			370.23320	348.077	17.82	0.5083	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			321.73320	357.677	17.82	0.4917	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			365.32210	343.409	17.83	0.5038	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			396.06280	383.889	18.90	0.3598	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,052.16280	1,098.789	18.90	0.6402	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			393.51850	381.409	18.92	0.3578	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,059.61850	1,106.309	18.92	0.6422	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			390.98910	378.979	18.94	0.3559	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,067.08910	1,113.879	18.94	0.6441	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,925
CNH / R	On	11/12/2015	Foreign Exchange Future			2.13760		2.13600			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.15900		2.15750			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,370.97980	1,386.869	17.59	0.8453	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			110.97980	110.869	17.59	0.1547	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,544.05970	1,560.553	17.85	0.8772	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			84.05970	84.553	17.85	0.1228	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,456.88210	1,472.949	17.72	0.8620	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			96.88210	96.949	17.72	0.1380	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,063.48030	1,048.551	16.48	0.5353	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			700.13380	699.725	16.53	0.4473	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,125.13380	1,109.725	16.53	0.5527	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			663.45850	662.585	16.58	0.4301	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,188.45850	1,172.585	16.58	0.5699	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			738.48030	738.551	16.48	0.4647	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.02910		2.02740			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.06990		2.06780			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			800.44900	785.890	20.00	0.6215	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			426.44900	394.890	20.00	0.3785	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			742.73990	728.291	20.02	0.5944	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			468.73990	437.291	20.02	0.4056	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			690.35110	673.476	20.04	0.5669	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			516.35110	482.476	20.04	0.4331	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			703.18760	688.539	19.97	0.4032	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,525.18760	1,489.539	19.97	0.5968	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			673.24630	658.164	20.06	0.3894	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,595.24630	1,559.164	20.06	0.6106	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			735.65320	721.439	19.90	0.4174	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,457.65320	1,422.439	19.90	0.5826	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 DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13280		0.13280			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13270		0.13270			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13150		0.13150			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13090		0.13090			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06740		0.06730			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06440		0.06420			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06160		0.06160			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.26120		9.22360			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.35900		9.32060			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.45510		9.41590			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			226.06290	249.155	11.40	0.6849	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			92.46290	77.955	11.40	0.3151	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			219.67840	242.373	11.39	0.6753	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			96.07840	81.173	11.39	0.3247	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			213.39360	235.685	11.37	0.6656	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			99.79360	84.485	11.37	0.3344	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			386.24000	410.152	12.58	0.6341	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			205.64000	191.152	12.58	0.3659	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			380.55530	404.268	12.59	0.6288	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			209.95530	195.268	12.59	0.3712	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			374.92650	398.438	12.60	0.6234	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			214.32650	199.438	12.60	0.3766	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			623.92250	650.778	13.26	0.6949	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			218.02250	205.678	13.26	0.3051	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			636.12060	663.798	13.25	0.7023	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			210.22060	198.698	13.25	0.2977	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			630.00140	657.017	13.25	0.6987	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			214.10140	201.917	13.25	0.3013	0.00	0	0
Total NZ\$ / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R												0.00	0	0
QUANTO €On	11/12/2015	Foreign Exchange Future			1.10450		1.10370				0.0000	0.00	0	30
QUANTO €On	14/03/2016	Foreign Exchange Future			1.10680		1.10590				0.0000	0.00	0	0
QUANTO €On	13/06/2016	Foreign Exchange Future			1.10920		1.10840				0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	30
Total QUANTO € / \$												0.00	0	30
RAIN	On 11/12/2015	Foreign Exchange Future			23,969.84000		23,946.20000				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			9.81760		9.79910				0.0000	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			9.95680		9.93870				0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Call			1,371.31620	1,326.266	79.97	0.6217		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Put			932.21620	868.666	79.97	0.3783		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Call			1,424.30300	1,376.796	83.01	0.6242		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Put			965.20300	899.196	83.01	0.3758		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Call			1,397.82560	1,351.546	81.49	0.6230		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Put			948.72560	883.946	81.49	0.3770		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			496.31990	388.979	16.27	0.5109		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			537.61990	412.179	16.27	0.4891		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			514.51730	406.126	17.15	0.5087		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			565.81730	439.326	17.15	0.4913		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			532.75350	423.319	18.04	0.5068		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			594.05350	466.519	18.04	0.4932		0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On 11/12/2015	Foreign Exchange Future			4.68120		4.66140				0.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			4.63570		4.62000				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			195.71620	208.949	12.20	0.8375		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Put			24.31620	17.749	12.20	0.1625		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Call			187.63180	200.530	12.15	0.8256		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Put			26.23180	19.330	12.15	0.1744		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Call			179.67340	192.229	12.10	0.8130		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Put			28.27340	21.029	12.10	0.1870		0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Call			242.02930	250.856	14.91	0.6524		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	4.49	Put			112.02930	105.156	14.91	0.3476	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			235.71340	244.480	14.89	0.6437	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			115.71340	108.780	14.89	0.3563	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			229.48390	238.192	14.87	0.6348	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			119.48390	112.492	14.87	0.3652	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			1.11050		1.10560			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.07790		1.07550			0.0000	0.00	0	1
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689
Total Futures												736078752.80	53,299	982,335
Total Options												466725.28	1,215	2,525,011
Grand Total:												736,545,478.08	54,514	3,507,346