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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/11/2015 Foreign Exchange Future			13.79100		13.85000			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.80270		13.86170			0.0000	0.00	0	0
\$ / R On 11/11/2015 Foreign Exchange Future			13.80510		13.86410			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.81940		13.87850			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.82180		13.88090			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.82660		13.88570			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.83620		13.89530			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.83860		13.89770			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.84100		13.90010			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.87060		13.92990			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.87840		13.93770			0.0000	371,233,321.60	26,749	585,677
\$ / R On 21/12/2015 Foreign Exchange Future			13.90450		13.96380			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			13.92530		13.98470			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			13.96020		14.01980			0.0000	0.00	0	7
\$ / R On 13/01/2016 Foreign Exchange Future			13.96260		14.02230			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.99630		14.05640			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.00110		14.06130			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.03550		14.09610			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.05290		14.11370			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.06790		14.12870			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			14.10520		14.16640			0.0000	0.00	0	272

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Future			14.11270		14.17390			0.0000	22,792,010.50	1,615	84,810
\$ / R	On	16/03/2016	Foreign Exchange Future			14.11770		14.17890			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.13510		14.19650			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.15010		14.21160			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.19990		14.26180			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.21980		14.28190			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.29810		14.36080			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.32350		14.38640			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.33110		14.39410			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.34120		14.40430			0.0000	0.00	0	32,026
\$ / R	On	28/06/2016	Foreign Exchange Future			14.37930		14.44270			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.45290		14.51680			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.49150		14.55590			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.53080		14.59570			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.55970		14.62480			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.56490		14.63010			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.58330		14.64870			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.59380		14.65930			0.0000	0.00	0	6,849
\$ / R	On	28/09/2016	Foreign Exchange Future			14.61740		14.68310			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.69080		14.75730			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.78430		14.85130			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.83100		14.89790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.84560		14.91240			0.0000	7,422,800.00	500	1,010
\$ / R	On	13/03/2017	Foreign Exchange Future			15.09060		15.15700			0.0000	0.00	0	0
Total \$ / R Future												401,448,132.10	28,864	714,119
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			851.33120	791.684	26.29	0.9936	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			1.33120	0.684	26.29	0.0064	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			416.63740	353.178	21.35	0.9037	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			16.63740	12.178	21.35	0.0963	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			208.56160	144.835	18.56	0.6561	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			58.56160	53.835	18.56	0.3439	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			74.39290	36.588	19.10	0.2568	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			174.39290	195.588	19.10	0.7432	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,130.28500	1,071.109	29.17	0.9989	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			0.28500	0.109	29.17	0.0011	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			726.86340	668.019	18.50	0.9648	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			5.16340	5.319	18.50	0.0352	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			181.22800	130.605	16.46	0.4962	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			129.52800	137.905	16.46	0.5038	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			43.66460	23.068	18.48	0.1246	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			431.96460	470.368	18.48	0.8754	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			864.95790	805.415	19.54	0.9815	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			3.25790	2.715	19.54	0.0185	0.00	0	10,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call			268.29630	213.588	16.54	0.6419	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put			84.19630	88.488	16.54	0.3581	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	11/11/2015	Foreign Exchange Option	13.92	Call			137.03360	95.669	16.81	0.3818	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Put			192.93360	210.569	16.81	0.6182	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			517.92960	458.660	15.84	0.8355	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			39.42960	39.260	15.84	0.1645	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			741.89970	680.669	15.80	0.9414	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			13.39970	11.269	15.80	0.0586	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			560.32210	500.697	15.83	0.8628	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			31.82210	31.297	15.83	0.1372	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			565.61250	506.388	15.89	0.8556	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			34.71250	34.588	15.89	0.1444	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			726.94100	666.344	15.86	0.9294	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			16.04100	14.544	15.86	0.0706	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			763.58910	702.589	15.93	0.9276	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			17.88910	15.989	15.93	0.0724	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			286.88600	236.538	16.03	0.5690	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			151.18600	159.938	16.03	0.4310	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			350.70690	299.952	15.79	0.6226	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			135.40690	143.751	15.79	0.3774	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			191.89770	155.012	16.41	0.3996	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			286.59770	308.812	16.41	0.6004	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,097.70550	3,038.621	26.69	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.00550	0.021	26.69	0.0001	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,747.76270	2,688.637	24.27	0.9998	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.06270	0.037	24.27	0.0002	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,273.01220	1,213.376	18.00	0.9796	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			212.26440	226.702	15.94	0.5002	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.63580	0.658	31.79	0.0021	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,552.93580	3,612.058	31.79	0.9979	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			533.82010	477.653	15.69	0.7826	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			66.12010	69.053	15.69	0.2174	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			128.49850	136.275	15.82	0.3574	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			326.46890	277.572	15.87	0.5862	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			158.76890	168.972	15.87	0.4138	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			691.05900	632.713	15.57	0.8751	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			33.35900	34.113	15.57	0.1249	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			259.96440	215.302	15.94	0.4998	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			34.67930	35.509	15.58	0.1290	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			614.46470	556.948	15.63	0.8350	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			46.76470	48.348	15.63	0.1650	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,057.91590	997.966	16.95	0.9611	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			10.21590	9.366	16.95	0.0389	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			376.19850	324.875	15.82	0.6426	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			5.31220	4.776	18.00	0.0204	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			980.63990	920.567	16.57	0.9509	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			12.93990	11.967	16.57	0.0491	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			885.06030	824.848	16.09	0.9346	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			17.36030	16.248	16.09	0.0654	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			682.37930	624.109	15.58	0.8710	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			794.52370	734.392	15.56	0.9101	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			24.42370	23.392	15.56	0.0899	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,593.93530	1,534.195	17.06	0.9864	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			4.03530	3.595	17.06	0.0136	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			199.79540	169.784	17.37	0.3356	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			502.09540	531.384	17.37	0.6644	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			188.39610	159.521	17.50	0.3191	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			530.69610	561.121	17.50	0.6809	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			182.93010	154.612	17.56	0.3111	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			545.23010	576.212	17.56	0.6889	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			263.14210	227.506	16.79	0.4221	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			375.44210	399.106	16.79	0.5779	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			237.94120	204.414	17.00	0.3887	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			420.24120	446.014	17.00	0.6113	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			211.83370	180.669	17.25	0.3527	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			474.13370	502.269	17.25	0.6473	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			282.56990	245.414	16.63	0.4470	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			344.86990	367.014	16.63	0.5530	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			278.58590	241.735	16.67	0.4420	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			350.88590	373.335	16.67	0.5580	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call			266.92890	230.991	16.76	0.4270	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put			369.22890	392.591	16.76	0.5730	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call			357.10090	311.697	16.16	0.5314	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put			259.40090	273.297	16.16	0.4686	0.00	0	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			322.09630	280.806	16.36	0.4937	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			294.39630	312.406	16.36	0.5063	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			317.30480	276.666	16.39	0.4884	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			299.60480	318.266	16.39	0.5116	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			423.13940	375.007	16.06	0.5967	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			205.43940	216.607	16.06	0.4033	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			378.26350	331.915	16.13	0.5532	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			240.56350	253.515	16.13	0.4468	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			362.31260	316.669	16.15	0.5369	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			254.61260	268.269	16.15	0.4631	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			465.18930	415.621	16.00	0.6344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			177.48930	187.221	16.00	0.3656	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			459.02320	409.653	16.01	0.6291	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			181.32320	191.253	16.01	0.3709	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			446.85090	397.884	16.02	0.6183	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			189.15090	199.484	16.02	0.3817	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			484.00260	433.855	15.97	0.6503	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			166.30260	175.455	15.97	0.3497	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			477.67910	427.722	15.98	0.6450	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			169.97910	179.322	15.98	0.3550	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		471.40800	421.644	15.99	0.6397	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		173.70800	183.244	15.99	0.3603	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		550.07820	498.160	15.88	0.7019	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		132.37820	139.760	15.88	0.2981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		503.28400	452.579	15.94	0.6660	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		155.58400	164.179	15.94	0.3340	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		496.80430	446.282	15.95	0.6608	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		159.10430	167.882	15.95	0.3392	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		635.97590	582.263	15.78	0.7599	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		98.27590	103.863	15.78	0.2401	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		606.56750	553.413	15.81	0.7412	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		108.86750	115.013	15.81	0.2588	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		563.90300	511.662	15.86	0.7119	0.00	0	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		126.20300	133.262	15.86	0.2881	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		697.01610	642.296	15.71	0.7955	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		79.31610	83.896	15.71	0.2045	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		666.13280	611.898	15.74	0.7780	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		88.43280	93.498	15.74	0.2220	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		650.96290	596.983	15.76	0.7691	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		93.26290	98.583	15.76	0.2309	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		752.72770	697.247	15.64	0.8243	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		65.02770	68.847	15.64	0.1757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		728.59820	673.431	15.67	0.8122	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		70.89820	75.031	15.67	0.1878	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		704.84610	650.012	15.70	0.7997	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		77.14610	81.612	15.70	0.2003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		794.92140	737.793	15.60	0.8434	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		57.22140	59.393	15.60	0.1566	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		786.41670	729.601	15.61	0.8396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		58.71670	61.201	15.61	0.1604	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		777.94390	721.450	15.62	0.8359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		60.24390	63.050	15.62	0.1641	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		881.61650	822.860	15.62	0.8762	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		43.91650	44.460	15.62	0.1238	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		837.90530	779.359	15.56	0.8612	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		50.20530	50.959	15.56	0.1388	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		820.62140	762.608	15.57	0.8542	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		52.92140	54.208	15.57	0.1458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,062.63050	1,003.378	15.88	0.9243	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		24.93050	24.978	15.88	0.0757	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		970.99390	911.931	15.75	0.9025	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		33.29390	33.531	15.75	0.0975	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		925.99710	867.070	15.69	0.8899	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		38.29710	38.670	15.69	0.1101	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,156.13540	1,096.779	16.01	0.9421	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		18.43540	18.379	16.01	0.0579	0.00	0	50,000

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	12.85	Call		1,109.17210	1,049.859	15.94	0.9336	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		21.47210	21.459	15.94	0.0664	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,099.82860	1,040.526	15.93	0.9319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		22.12860	22.126	15.93	0.0681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,251.16130	1,191.757	16.13	0.9563	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		13.46130	13.357	16.13	0.0437	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,193.98120	1,134.601	16.06	0.9481	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		16.28120	16.201	16.06	0.0519	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,184.49810	1,125.123	16.04	0.9467	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		16.79810	16.723	16.04	0.0533	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,376.47590	1,317.059	16.30	0.9703	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		8.77590	8.659	16.30	0.0297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,366.77650	1,307.359	16.29	0.9694	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		9.07650	8.960	16.29	0.0306	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,347.40520	1,287.988	16.26	0.9674	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		9.70520	9.588	16.26	0.0326	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,741.61090	1,681.768	17.68	0.9881	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		3.91090	3.368	17.68	0.0119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,445.06020	1,385.198	16.39	0.9761	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		7.36020	6.798	16.39	0.0239	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,386.18420	1,326.768	16.31	0.9712	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		8.48420	8.368	16.31	0.0288	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,791.22670	1,731.440	17.93	0.9893	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		3.52670	3.040	17.93	0.0107	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,781.30020	1,721.503	17.88	0.9890	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		3.60020	3.103	17.88	0.0110	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,761.45220	1,701.633	17.78	0.9886	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		3.75220	3.233	17.78	0.0114	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,940.29430	1,880.646	18.66	0.9921	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		2.59430	2.246	18.66	0.0079	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,900.51440	1,840.833	18.47	0.9914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		2.81440	2.433	18.47	0.0086	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,840.88200	1,781.146	18.17	0.9903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		3.18200	2.746	18.17	0.0097	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,139.43490	2,079.914	19.64	0.9947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		1.73490	1.514	19.64	0.0053	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,039.81950	1,980.242	19.15	0.9936	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		2.11950	1.842	19.15	0.0064	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,990.04440	1,930.433	18.91	0.9929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		2.34440	2.033	18.91	0.0071	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,338.86840	2,279.432	20.62	0.9965	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		1.16840	1.032	20.62	0.0035	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,328.89150	2,269.451	20.57	0.9964	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		1.19150	1.051	20.57	0.0036	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,189.27060	2,129.775	19.89	0.9952	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		1.57060	1.375	19.89	0.0048	0.00	0	20,000

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	11.00	Call			2,938.01870	2,878.709	23.37	0.9990	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			0.31870	0.309	23.37	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,738.23920	2,678.891	22.59	0.9984	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.53920	0.491	22.59	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,538.49170	2,479.109	21.60	0.9976	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.79170	0.709	21.60	0.0024	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,737.70030	4,678.400	27.12	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00030	0.000	27.12	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,687.70040	4,628.400	27.12	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00040	0.001	27.12	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,987.97570	2,928.668	23.51	0.9991	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.27570	0.268	23.51	0.0009	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,787.70020	4,728.400	27.12	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00020	0.000	27.12	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			10.91160	8.404	25.36	0.0204	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,573.21160	2,630.004	25.36	0.9796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00020	0.000	25.00	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,832.30020	6,891.600	25.00	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			38.43710	30.518	21.55	0.0721	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,520.73710	1,572.118	21.55	0.9279	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			31.71260	25.028	22.08	0.0597	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,664.01260	1,716.628	22.08	0.9403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			23.86350	18.682	22.89	0.0450	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,886.16350	1,940.282	22.89	0.9550	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			69.63920	56.605	19.90	0.1290	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,101.93920	1,148.205	19.90	0.8710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			66.85210	54.260	20.01	0.1240	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,129.15210	1,175.860	20.01	0.8760	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			44.91480	35.915	21.13	0.0842	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,407.21480	1,457.515	21.13	0.9158	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			101.30450	83.561	18.89	0.1839	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			863.60450	905.161	18.89	0.8161	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			94.42830	77.661	19.08	0.1722	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			906.72830	949.261	19.08	0.8278	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			83.28420	68.153	19.41	0.1529	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			985.58420	1,029.753	19.41	0.8471	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			164.95600	138.547	17.77	0.2843	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			597.25600	630.147	17.77	0.7157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			157.78040	132.167	17.87	0.2734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			620.08040	653.767	17.87	0.7266	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			135.98130	112.902	18.17	0.2395	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			698.28130	734.502	18.17	0.7605	0.00	0	201
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			10.29670	7.415	30.43	0.0141	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,916.49670	3,972.915	30.43	0.9859	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,824.62650	2,765.293	21.73	0.9976	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			0.82650	0.793	21.73	0.0024	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	21/12/2015	Foreign Exchange Option	11.15	Call			2,814.64580	2,755.308	21.69	0.9976	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.84580	0.808	21.69	0.0024	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			273.63220	240.357	17.05	0.4017	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			459.83220	485.857	17.05	0.5983	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,164.17390	3,104.855	22.78	0.9989	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.37390	0.355	22.78	0.0011	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			648.69370	598.488	15.96	0.6996	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			163.99370	173.188	15.96	0.3004	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			406.11680	364.419	16.48	0.5153	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			341.41680	359.119	16.48	0.4847	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			529.29660	483.624	16.32	0.5778	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			309.49660	323.424	16.32	0.4222	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,156.52160	1,098.160	15.82	0.8705	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			64.22160	65.560	15.82	0.1295	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			767.19120	715.062	15.83	0.6944	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			210.79120	218.762	15.83	0.3056	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			317.68190	285.925	17.79	0.3631	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			741.28190	769.625	17.79	0.6369	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			176.58380	156.864	19.68	0.2153	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,280.18380	1,320.564	19.68	0.7847	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,170.60940	1,111.906	15.70	0.8502	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			84.20940	85.606	15.70	0.1498	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,054.82510	996.807	15.63	0.8160	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			108.42510	110.507	15.63	0.1840	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			155.07490	137.463	20.15	0.1907	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,418.67490	1,461.163	20.15	0.8093	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,268.16670	2,207.445	18.10	0.9765	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			11.76670	11.145	18.10	0.0235	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			631.16200	582.676	16.19	0.6089	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			309.86200	321.575	16.19	0.3911	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			395.22850	358.462	17.23	0.4308	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			593.92850	617.362	17.23	0.5692	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,507.02890	2,447.076	18.36	0.9779	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			10.92890	11.576	18.36	0.0221	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			186.59450	166.968	20.21	0.2076	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,490.49450	1,531.468	20.21	0.7924	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			615.10830	568.921	16.56	0.5566	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			431.40830	446.021	16.56	0.4434	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			188.35690	169.572	20.72	0.1969	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,699.65690	1,741.672	20.72	0.8031	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,346.35420	2,285.402	17.32	0.9683	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			17.65420	17.502	17.32	0.0317	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			876.37140	824.362	15.84	0.6942	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			247.67140	256.462	15.84	0.3058	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			323.69420	294.419	18.66	0.3236	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,034.99420	1,066.519	18.66	0.6764	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	11/03/2016	Foreign Exchange Option	12.53	Call			1,700.42360	1,640.664	16.00	0.9011	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			64.02360	65.464	16.00	0.0989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			6.90110	6.753	18.41	0.0120	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,637.48000	2,576.246	17.20	0.9762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			13.58000	13.546	17.20	0.0238	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,588.71020	2,527.498	17.14	0.9742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			14.81020	14.798	17.14	0.0258	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,085.61290	6,144.383	30.07	0.9708	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			174.12160	157.776	21.81	0.1689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,150.22160	2,195.076	21.81	0.8311	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			144.92480	131.288	22.66	0.1413	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,471.02480	2,518.588	22.66	0.8587	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,130.80110	3,069.453	18.41	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,704.13420	2,753.323	23.26	0.8749	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			336.72310	307.955	19.08	0.3124	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,192.82310	1,225.255	19.08	0.6876	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			289.92820	264.303	19.67	0.2727	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,386.02820	1,421.603	19.67	0.7273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			29.51290	27.083	30.07	0.0292	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,793.90300	1,834.950	20.83	0.7910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			417.06360	383.215	18.29	0.3767	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			943.16360	970.515	18.29	0.6233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			403.47300	370.400	18.40	0.3662	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			979.57300	1,007.700	18.40	0.6338	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			128.03420	116.023	23.26	0.1251	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,091.88840	1,122.484	18.76	0.6637	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			541.65560	501.447	17.39	0.4682	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			677.75560	698.747	17.39	0.5318	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			476.62660	439.574	17.83	0.4216	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			802.72660	826.874	17.83	0.5784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			217.80300	197.650	20.83	0.2090	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			864.85830	890.468	18.04	0.5991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			698.42370	651.956	16.63	0.5686	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			464.52370	479.256	16.63	0.4314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			670.00930	624.287	16.73	0.5517	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			496.10930	511.587	16.73	0.4483	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			365.78840	335.184	18.76	0.3363	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			615.61290	634.917	17.16	0.5058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			909.88380	858.862	15.94	0.6812	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			285.98380	296.162	15.94	0.3188	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			862.62330	812.488	16.08	0.6580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			318.72330	329.788	16.08	0.3420	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			448.75830	413.168	18.04	0.4009	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			376.24590	388.807	16.31	0.3797	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,151.31870	1,095.470	15.69	0.7743	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			177.41870	182.770	15.69	0.2257	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	13.26	Call			1,106.74580	1,051.153	15.69	0.7597	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			192.84580	198.453	15.69	0.2403	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			579.51290	537.617	17.16	0.4942	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			266.55910	276.201	15.85	0.3045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,470.33940	1,413.058	15.71	0.8592	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			96.43940	100.358	15.71	0.1408	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,346.49640	1,289.706	15.71	0.8300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			122.59640	127.006	15.71	0.1700	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			790.14590	741.507	16.31	0.6203	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			153.70850	158.661	15.70	0.2024	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,957.28160	1,896.890	16.29	0.9306	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			43.38160	44.190	16.29	0.0694	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,690.72390	1,631.228	15.91	0.8979	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			66.82390	68.528	15.91	0.1021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			940.45910	888.901	15.85	0.6955	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			87.52720	90.994	15.72	0.1301	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,155.14900	2,094.354	16.56	0.9485	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			31.24900	31.654	16.56	0.0515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,145.65030	2,084.871	16.54	0.9478	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			31.75030	32.171	16.54	0.0522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,227.60850	1,171.361	15.70	0.7976	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			34.36450	34.868	16.48	0.0561	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,250.50840	2,189.578	16.69	0.9556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			26.60840	26.878	16.69	0.0444	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,202.74650	2,141.880	16.62	0.9522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			28.84650	29.180	16.62	0.0478	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,521.42720	1,463.694	15.72	0.8699	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			30.75460	31.145	16.57	0.0507	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,394.69220	2,333.608	16.88	0.9647	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			20.79220	20.908	16.88	0.0353	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,365.75550	2,304.697	16.84	0.9630	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			21.85550	21.997	16.84	0.0370	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,098.26450	2,037.568	16.48	0.9439	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,288.83120	2,227.854	16.74	0.9582	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			24.93120	25.154	16.74	0.0418	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,164.65460	2,103.845	16.57	0.9493	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,056.37820	1,001.216	15.71	0.7392	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			217.47820	223.517	15.71	0.2608	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			444.31030	409.193	18.15	0.3945	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			895.41030	921.493	18.15	0.6055	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			376.52010	345.766	18.90	0.3343	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,150.02010	1,180.666	18.90	0.6657	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			870.54130	821.124	16.14	0.6490	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			344.04130	356.024	16.14	0.3510	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			334.59010	306.956	19.53	0.2947	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,372.99010	1,406.856	19.53	0.7053	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			226.37720	206.581	21.20	0.2049	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,974.77720	2,016.481	21.20	0.7951	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,434.19540	2,374.624	16.69	0.9610	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			22.59540	24.524	16.69	0.0390	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			989.91570	938.890	15.79	0.6978	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			278.31570	288.790	15.79	0.3022	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			802.75140	756.332	16.66	0.5796	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			510.95140	526.432	16.66	0.4204	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			357.29110	329.416	19.86	0.2931	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,515.49110	1,549.516	19.86	0.7069	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,085.06270	1,030.591	15.73	0.7020	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			303.16270	310.790	15.73	0.2980	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			336.90320	310.467	20.37	0.2705	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,715.00320	1,750.667	20.37	0.7295	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			250.45300	229.985	21.73	0.2046	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,258.55300	2,300.185	21.73	0.7954	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,512.78570	2,455.112	16.81	0.9511	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			30.88570	35.312	16.81	0.0489	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			337.09500	314.698	21.20	0.2498	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,106.29500	2,146.598	21.20	0.7502	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			268.06290	250.366	22.36	0.2010	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,607.26290	2,652.266	22.36	0.7990	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,602.16510	2,544.291	16.80	0.9431	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			41.36510	46.191	16.80	0.0569	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,188.25140	1,134.994	15.84	0.7058	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			327.45140	336.894	15.84	0.2942	0.00	0	150
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,259.73480	2,201.898	16.25	0.9105	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			73.33480	78.398	16.25	0.0895	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			477.35820	448.153	19.72	0.3365	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,540.95820	1,574.653	19.72	0.6635	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,370.19500	1,316.391	15.71	0.7515	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			266.09500	275.292	15.71	0.2485	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,363.29140	1,309.511	15.72	0.7495	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			269.19140	278.412	15.72	0.2505	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,356.41100	1,302.658	15.72	0.7475	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			272.31100	281.558	15.72	0.2525	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,445.36950	1,391.100	15.63	0.7699	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			241.06950	249.900	15.63	0.2301	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,382.24530	1,328.216	15.69	0.7520	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			267.94530	277.016	15.69	0.2480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,375.34350	1,321.343	15.70	0.7500	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			271.04350	280.143	15.70	0.2500	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,368.46820	1,314.493	15.70	0.7480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			274.16820	283.293	15.70	0.2520	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,242.21890	1,188.728	15.83	0.7087	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			337.91890	347.528	15.83	0.2913	0.00	0	545

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,223.05720	1,169.637	15.84	0.7023	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			348.75720	358.437	15.84	0.2977	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			623.68900	587.704	18.60	0.4194	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,149.38900	1,176.504	18.60	0.5806	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			604.08790	569.000	18.74	0.4081	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			1,199.78790	1,227.800	18.74	0.5919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			359.32340	337.813	21.29	0.2551	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,185.02340	2,226.613	21.29	0.7449	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			320.04010	301.044	21.89	0.2288	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,445.74010	2,489.844	21.89	0.7712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			288.66160	271.746	22.44	0.2074	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,694.36160	2,740.546	22.44	0.7926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			276.57240	260.480	22.68	0.1990	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,802.27240	2,849.280	22.68	0.8010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,592.15820	1,537.308	15.50	0.8077	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			187.85820	196.108	15.50	0.1923	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			264.30500	249.058	22.94	0.1904	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,920.00500	2,967.858	22.94	0.8096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			224.82580	220.006	26.82	0.1535	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			3,990.52580	4,048.806	26.82	0.8465	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,316.88090	2,259.027	16.29	0.9125	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			72.58090	77.827	16.29	0.0875	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,663.05160	1,605.915	15.44	0.8237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			168.75160	174.715	15.44	0.1763	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			293.73830	340.037	24.60	0.2257	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,891.03830	3,000.737	24.60	0.7743	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,693.27550	2,631.826	16.45	0.9396	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			50.57550	52.526	16.45	0.0604	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,289.93750	1,233.631	15.77	0.7117	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			347.23750	354.331	15.77	0.2883	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			339.66390	358.012	22.99	0.2465	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,516.96390	2,598.712	22.99	0.7535	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,775.15560	2,716.210	16.54	0.9334	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			58.35560	63.310	16.54	0.0666	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,379.39100	1,324.921	15.81	0.7160	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			362.59100	372.021	15.81	0.2840	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			338.82980	324.576	22.78	0.2198	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,952.02980	3,001.676	22.78	0.7802	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			310.75860	301.343	23.55	0.2024	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,243.95860	3,298.443	23.55	0.7976	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			630.19540	601.349	19.67	0.3786	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,594.29540	1,629.849	19.67	0.6214	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,020.02900	1,961.970	15.72	0.8468	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			164.12900	170.470	15.72	0.1532	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			353.98220	348.455	24.17	0.2136	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,458.28220	3,517.655	24.17	0.7864	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			347.17540	342.961	24.95	0.2062	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,681.47540	3,742.161	24.95	0.7938	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,860.70920	2,803.119	16.52	0.9292	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			65.00920	72.319	16.52	0.0708	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,471.77330	1,420.872	15.90	0.7204	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			376.07330	390.072	15.90	0.2796	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,383.96940	1,333.644	16.10	0.6861	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			459.16940	473.944	16.10	0.3139	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			367.70310	365.352	24.17	0.2185	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,482.90310	3,545.652	24.17	0.7815	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			365.81570	363.771	24.37	0.2165	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,541.01570	3,604.070	24.37	0.7835	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,504.54910	1,454.385	15.90	0.7223	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			379.74910	394.684	15.90	0.2777	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,344.33450	1,295.754	16.23	0.6717	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			494.23450	510.854	16.23	0.3283	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			407.27550	393.092	22.92	0.2396	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,077.17550	3,128.192	22.92	0.7604	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,668.03430	1,617.971	15.69	0.7603	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			309.33430	324.672	15.69	0.2397	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,661.34610	1,611.334	15.70	0.7586	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			312.64610	328.034	15.70	0.2414	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,654.67520	1,604.718	15.71	0.7569	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			315.97520	331.418	15.71	0.2431	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,666.14750	1,616.560	15.70	0.7574	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			316.84750	332.760	15.70	0.2426	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			408.25010	394.765	23.24	0.2349	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,248.95010	3,300.965	23.24	0.7651	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			394.44170	388.250	23.89	0.2274	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,435.14170	3,494.450	23.89	0.7726	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,713.26240	1,663.316	15.62	0.7694	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			293.96240	309.516	15.62	0.2306	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,679.50460	1,629.814	15.68	0.7608	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			310.20460	326.014	15.68	0.2392	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,672.81540	1,623.176	15.69	0.7591	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			313.51540	329.376	15.69	0.2409	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			393.40820	392.685	25.65	0.2158	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,960.30820	4,025.285	25.65	0.7842	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			390.01120	389.913	26.17	0.2116	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,116.91120	4,182.513	26.17	0.7884	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,954.26150	2,898.015	16.43	0.9260	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			71.16150	80.615	16.43	0.0740	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,570.38680	1,523.238	15.94	0.7256	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			387.28680	405.838	15.94	0.2744	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			433.25640	426.874	27.15	0.2145	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,525.95640	4,586.074	27.15	0.7855	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,032.86500	2,978.197	16.38	0.9237	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			75.56500	87.397	16.38	0.0763	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,652.07930	1,607.924	15.96	0.7302	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			394.77930	417.124	15.96	0.2698	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			434.39970	427.744	26.90	0.2162	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,447.09970	4,506.944	26.90	0.7838	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,132.85250	3,077.874	16.28	0.9223	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			81.55250	93.574	16.28	0.0777	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,759.81510	1,716.194	16.06	0.7354	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			408.51510	431.893	16.06	0.2646	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			463.35810	450.449	27.82	0.2124	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,012.05810	5,066.149	27.82	0.7876	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,456.36520	2,405.060	16.01	0.8482	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			198.46520	214.060	16.01	0.1518	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,448.20680	2,396.925	16.01	0.8472	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			200.30680	215.925	16.01	0.1528	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,440.06080	2,388.797	16.01	0.8461	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			202.16080	217.797	16.01	0.1539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			431.21370	422.079	27.23	0.2003	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,268.81370	5,326.479	27.23	0.7997	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			423.37000	414.393	27.23	0.1974	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,320.97000	5,378.793	27.23	0.8026	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,954.00200	1,908.760	15.94	0.7670	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			344.92740	366.390	15.92	0.2301	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,960.65750	1,915.368	15.93	0.7684	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			348.25750	369.768	15.93	0.2316	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			351.60200	373.160	15.94	0.2330	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,831.23080	1,786.772	16.14	0.7387	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			418.83080	441.172	16.14	0.2613	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,200.34170	3,144.933	16.32	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			87.94170	99.333	16.32	0.0793	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,967.32740	1,921.990	15.92	0.7699	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,276.73000	1,243.858	19.37	0.5150	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,469.73000	1,503.258	19.37	0.4850	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,273.43810	1,240.643	19.39	0.5139	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,476.43810	1,510.043	19.39	0.4861	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,280.03350	1,247.085	19.36	0.5161	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,463.03350	1,496.485	19.36	0.4839	0.00	0	0
Total \$ / R Option												0.00	0	2,169,946
Total \$ / R												401,448,132.10	28,864	2,884,065
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.87840		13.93770			0.0000	1,082,515.20	78	655
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		14.11270		14.17390			0.0000	381,042.90	27	209
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.34120		14.40430			0.0000	0.00	0	154
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.59380		14.65930			0.0000	0.00	0	15

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												1,463,558.10	105	1,033
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put		191.71310		166.948	19.40	0.0058	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call		207,965.59770		202,010.245	19.35	0.9941	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		195.59770		170.245	19.35	0.0059	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		209,957.91740		204,003.712	19.45	0.9943	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		187.91740		163.712	19.45	0.0057	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		208,961.71310		203,006.948	19.40	0.9942	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		183,671.08180		177,666.284	16.12	0.9172	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		5,281.08180		5,396.284	16.12	0.0828	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		182,750.51160		176,748.706	16.11	0.9161	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		5,360.51160		5,478.706	16.11	0.0839	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		181,830.97870		175,832.219	16.09	0.9150	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		5,440.97870		5,562.219	16.09	0.0850	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		128,117.57460		122,753.386	15.79	0.7213	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		31,687.57460		32,633.386	15.79	0.2787	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		127,462.56530		122,100.778	15.79	0.7192	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		32,032.56530		32,980.778	15.79	0.2808	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		126,809.89650		121,450.504	15.80	0.7171	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		32,379.89650		33,330.504	15.80	0.2829	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		87,505.70150		84,090.648	18.70	0.4712	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		122,575.70150		125,710.648	18.70	0.5288	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		88,130.37390		84,692.606	18.66	0.4740	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		121,200.37390		124,312.606	18.66	0.5260	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		87,817.59100		84,390.917	18.68	0.4726	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		121,887.59100		125,010.917	18.68	0.5274	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,463,558.10	105	1,033
£ / R	On	11/12/2015	Foreign Exchange Future			21.45330		21.45270		0.0000	78,883,784.10	3,677	38,672	
£ / R	On	12/01/2016	Foreign Exchange Future			22.50530		22.50900		0.0000	0.00	0	2	
£ / R	On	14/03/2016	Foreign Exchange Future			21.80980		21.81060		0.0000	99,409,068.40	4,558	9,752	
£ / R	On	13/06/2016	Foreign Exchange Future			22.15960		22.16230		0.0000	0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.50400		22.50980		0.0000	0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.54860		22.55510		0.0000	0.00	0	200	
Total £ / R Future												178,292,852.50	8,235	48,626
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,587.61220	3,586.802	22.89	0.9934	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			4.91220	3.502	22.89	0.0066	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,299.09970	3,298.051	21.89	0.9910	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			6.39970	4.751	21.89	0.0090	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,971.42950	2,970.082	20.76	0.9869	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			8.72950	6.782	20.76	0.0131	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,961.51370	2,960.157	20.73	0.9868	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	18.50	Put			8.81370	6.857	20.73	0.0132	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,951.59840	2,950.233	20.69	0.9866	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			8.89840	6.933	20.69	0.0134	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,075.80720	2,073.236	17.75	0.9610	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			23.10720	19.936	17.75	0.0390	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,510.50500	1,503.206	16.42	0.9088	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			57.80500	49.906	16.42	0.0912	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,401.66290	1,392.990	16.16	0.8928	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			68.96290	59.690	16.16	0.1072	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,303.59100	1,293.523	15.91	0.8759	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			80.89100	70.223	15.91	0.1241	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,216.03140	1,204.588	15.69	0.8586	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			93.33140	81.288	15.69	0.1414	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			887.09620	870.974	15.67	0.7506	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			184.39620	167.674	15.67	0.2494	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			872.82340	856.521	15.68	0.7445	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			190.12340	173.222	15.68	0.2555	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			844.65250	828.007	15.69	0.7321	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			201.95250	184.707	15.69	0.2679	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			597.47240	578.602	15.84	0.6008	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			344.77240	325.302	15.84	0.3992	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			516.20950	497.088	15.89	0.5473	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			413.50950	393.788	15.89	0.4527	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			444.45990	425.173	16.00	0.4939	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			491.75990	471.873	16.00	0.5061	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			323.60270	303.930	16.46	0.3867	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			690.90270	670.631	16.46	0.6133	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			68.38170	54.005	17.83	0.0945	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			1,815.68170	1,800.705	17.83	0.9055	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,560.89430	1,545.459	15.25	0.8412	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			141.89430	130.159	15.25	0.1588	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,708.30950	2,700.568	15.78	0.9179	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			87.70950	80.768	15.78	0.0821	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,698.89830	2,691.106	15.76	0.9173	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			88.29830	81.306	15.76	0.0827	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,689.49120	2,681.648	15.74	0.9168	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			88.89120	81.848	15.74	0.0832	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,061.22970	2,041.810	14.89	0.7673	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			388.92970	372.210	14.89	0.2327	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,054.01070	2,034.553	14.89	0.7660	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			391.71070	374.953	14.89	0.2340	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,046.80020	2,027.305	14.89	0.7647	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			394.50020	377.704	14.89	0.2353	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,999.75730	1,975.259	15.10	0.6908	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,226.20860	1,205.207	16.01	0.4425	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			601.71230	575.152	19.90	0.2537	0.00	0	12,264

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	25.85	Put			3,941.91230	3,921.152	19.90	0.7463	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			689.95730	671.259	15.10	0.3092	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,474.29540	1,447.526	15.99	0.5599	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,214.49540	1,193.526	15.99	0.4401	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,470.14150	1,443.356	16.00	0.5587	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,220.34150	1,199.356	16.00	0.4413	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,466.00860	1,439.207	16.01	0.5575	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,247.19260	1,219.209	16.77	0.4823	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,682.09260	1,660.609	16.77	0.5177	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,243.94630	1,215.959	16.78	0.4813	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,688.84630	1,667.359	16.78	0.5187	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,240.70200	1,212.712	16.79	0.4802	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,695.60200	1,674.112	16.79	0.5198	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												178,292,852.50	8,235	172,834
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11517		0.11575			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11737		0.11796			0.0000	0.00	0	1,139
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11957		0.12018			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,273
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,575.33270	2,517.123	23.27	0.9995	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.23270	0.123	23.27	0.0005	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,578.10170	1,519.277	18.65	0.9906	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			3.00170	2.277	18.65	0.0094	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			629.83890	569.125	15.04	0.8312	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			54.73890	52.125	15.04	0.1688	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			409.37610	367.363	17.07	0.4350	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			613.07610	630.563	17.07	0.5650	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,815.92680	1,755.992	15.69	0.9589	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			19.62680	19.192	15.69	0.0411	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			950.88580	891.376	15.54	0.7697	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			154.58580	154.576	15.54	0.2303	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			658.73700	668.503	17.29	0.4836	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			383.37840	349.370	19.51	0.3189	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,365.47840	1,392.370	19.51	0.6811	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,231.03270	1,169.968	15.85	0.7686	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			213.13270	212.968	15.85	0.2314	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			676.63700	625.503	17.29	0.5164	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,273
€ / R	On	11/12/2015	Foreign Exchange Future			15.32320		15.41860			0.0000	82,239,614.40	5,367	85,604
€ / R	On	29/12/2015	Foreign Exchange Future			15.38160		15.47720			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
€ / R	On	25/01/2016	Foreign Exchange Future			15.46360		15.56030			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.61430		15.71310			0.0000	7,807,150.00	500	28,077
€ / R	On	13/06/2016	Foreign Exchange Future			15.90520		16.00710			0.0000	0.00	0	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.23600		16.34120			0.0000	0.00	0	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.55800		16.66480			0.0000	0.00	0	3,000
Total € / R Future												90,046,764.40	5,867	117,220
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			77.56000	59.248	19.28	0.1266	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,158.96000	1,236.048	19.28	0.8734	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			561.43420	486.753	16.46	0.6457	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			182.83420	203.553	16.46	0.3543	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			412.69530	347.583	16.57	0.5268	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			284.09530	314.383	16.57	0.4732	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			214.31450	173.142	17.55	0.3144	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			575.71450	629.942	17.55	0.6856	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			594.58960	518.197	16.43	0.6686	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			165.98960	184.997	16.43	0.3314	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			587.87060	511.813	16.44	0.6641	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			169.27060	188.613	16.44	0.3359	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			581.19550	505.478	16.44	0.6595	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			172.59550	192.278	16.44	0.3405	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,529.38950	1,435.942	16.94	0.9631	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			10.78950	12.742	16.94	0.0369	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,404.56560	1,311.668	16.80	0.9488	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			15.96560	18.468	16.80	0.0512	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,371.47940	2,275.946	20.63	0.9921	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			2.87940	2.746	20.63	0.0079	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,577.84040	1,484.198	17.00	0.9676	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			9.24040	10.998	17.00	0.0324	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,152.39150	1,061.061	16.51	0.9045	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			33.79150	37.861	16.51	0.0955	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,468.62730	4,373.229	27.70	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.02730	0.029	27.70	0.0001	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			332.52660	282.863	17.27	0.3951	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			555.32660	601.263	17.27	0.6049	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			510.73580	444.440	16.64	0.5453	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			333.53580	362.840	16.64	0.4547	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,095.34990	1,010.032	16.11	0.7803	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			145.04990	156.432	16.11	0.2197	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,087.53020	1,002.366	16.11	0.7777	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			147.23020	158.766	16.11	0.2223	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,079.73330	994.726	16.10	0.7752	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			149.43330	161.126	16.10	0.2248	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			917.87200	838.521	16.18	0.7124	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			207.57200	224.921	16.18	0.2876	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			870.54070	792.745	16.24	0.6909	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	14.92	Put		230.24070	249.145	16.24	0.3091	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		27.54970	29.013	17.66	0.0413	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,546.71360	2,449.717	17.44	0.9504	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		33.61360	35.417	17.44	0.0496	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		76.20530	80.517	16.44	0.1043	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		449.67620	401.509	17.99	0.3664	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,036.57620	1,087.209	17.99	0.6336	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		562.89880	507.317	17.42	0.4405	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		799.79880	843.017	17.42	0.5595	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,690.64970	2,593.313	17.66	0.9587	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		832.05180	876.364	17.50	0.5707	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		495.13100	443.859	17.75	0.3969	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		932.03100	979.559	17.75	0.6031	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,054.65810	977.986	16.16	0.6871	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		301.55810	323.686	16.16	0.3129	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,939.30530	1,844.817	16.44	0.8957	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		335.70700	359.384	16.25	0.3357	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		818.12960	748.742	16.60	0.5822	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		475.02960	504.442	16.60	0.4178	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,777.50100	1,684.131	16.17	0.8739	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		94.40100	99.831	16.17	0.1261	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		545.15180	490.664	17.50	0.4293	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		197.15110	210.549	16.02	0.2288	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,093.12550	1,015.434	16.09	0.7022	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		280.02550	301.134	16.09	0.2978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,813.15800	1,719.519	16.23	0.8790	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		90.05800	95.219	16.23	0.1210	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		998.80700	923.684	16.25	0.6643	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,804.22650	1,710.653	16.22	0.8777	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		91.12650	96.353	16.22	0.1223	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,795.30610	1,701.801	16.20	0.8765	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		92.20610	97.501	16.20	0.1235	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,310.25110	1,224.849	16.02	0.7712	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,227.58050	1,155.066	16.12	0.6540	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		470.48050	499.866	16.12	0.3460	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,222.04890	1,149.689	16.14	0.6520	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		474.94890	504.489	16.14	0.3480	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		466.03040	495.266	16.11	0.3440	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,973.34490	1,884.125	15.73	0.8369	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		166.24490	178.925	15.73	0.1631	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		889.08110	827.309	17.17	0.5166	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		841.98110	882.109	17.17	0.4834	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,233.13040	1,160.466	16.11	0.6560	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,780.08890	1,701.921	15.76	0.7362	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		388.88890	415.922	15.76	0.2638	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,773.54410	1,695.423	15.77	0.7346	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			392.34410	419.423	15.77	0.2654	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,786.65710	1,708.438	15.75	0.7377	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			385.45710	412.438	15.75	0.2623	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,502.11160	1,553.073	18.49	0.5154	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,163.44200	1,107.333	18.46	0.4869	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,488.64200	1,539.333	18.46	0.5131	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,160.17090	1,104.194	18.48	0.4857	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,495.37090	1,546.194	18.48	0.5143	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,156.91160	1,101.073	18.49	0.4846	0.00	0	0
Total € / R Option												0.00	0	340,420
Total € / R												90,046,764.40	5,867	457,640
AUS / R	On	11/12/2015	Foreign Exchange Future			9.89460		9.88750			0.0000	4,452,570.00	450	15,133
AUS / R	On	14/03/2016	Foreign Exchange Future			10.01780		10.01160			0.0000	0.00	0	6,610
AUS / R	On	13/06/2016	Foreign Exchange Future			10.14310		10.13690			0.0000	0.00	0	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.28610		10.28030			0.0000	0.00	0	500
Total AUS / R Future												4,452,570.00	450	22,493
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			19.38500	15.440	13.52	0.0771	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			353.81740	351.591	12.89	0.7698	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,537.52440	2,544.618	24.58	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02440	0.018	24.58	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			606.88500	610.040	13.52	0.9229	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,637.51800	2,644.614	25.29	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			66.31740	56.991	12.89	0.2302	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			72.59210	65.962	13.64	0.2547	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			385.09210	371.362	13.64	0.7453	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01800	0.014	25.29	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,587.52090	2,594.616	24.93	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02090	0.016	24.93	0.0001	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			634.21590	632.107	12.63	0.7729	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			112.61590	104.307	12.63	0.2271	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			626.64260	624.403	12.61	0.7689	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			115.04260	106.603	12.61	0.2311	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			619.39300	617.015	12.61	0.7646	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			117.79300	109.215	12.61	0.2354	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			467.63750	464.697	13.69	0.5445	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			410.73750	401.597	13.69	0.4555	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			463.05390	460.028	13.70	0.5408	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			416.15390	406.928	13.70	0.4592	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			458.51030	455.394	13.71	0.5372	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			421.61030	412.294	13.71	0.4628	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			522.19590	519.278	14.50	0.4512	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			601.24850	604.269	14.48	0.5545	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			510.94850	508.169	14.48	0.4455	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	19/09/2016	Foreign Exchange Option	10.20	Call			596.85540	599.811	14.49	0.5516	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			516.55540	513.711	14.49	0.4484	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			592.49590	595.378	14.50	0.5488	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												4,452,570.00	450	23,096
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.60240		10.59700			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.77730		10.77300			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			230.33020	222.825	12.11	0.6045	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			133.33020	120.425	12.11	0.3955	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			224.67160	217.046	12.12	0.5951	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			137.67160	124.646	12.12	0.4049	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			236.07800	228.698	12.11	0.6137	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			129.07800	116.298	12.11	0.3863	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			397.72700	380.753	14.01	0.4974	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			368.81500	356.166	13.96	0.5112	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			385.81500	368.866	13.96	0.4888	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			364.75130	352.089	13.99	0.5069	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			391.75130	374.789	13.99	0.4931	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			360.72700	348.053	14.01	0.5026	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.09660		14.13800			0.0000	70,483.00	5	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.38930		14.43260			0.0000	0.00	0	1,709
Total CHF / R Future												70,483.00	5	8,981
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			257.11250	267.985	17.14	0.4401	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			389.68100	359.304	17.14	0.5549	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			261.68100	272.705	17.14	0.4451	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			400.59390	369.916	17.13	0.5650	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			252.59390	263.316	17.13	0.4350	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			395.11250	364.586	17.14	0.5599	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			422.88640	399.476	18.57	0.3788	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			980.28640	1,000.176	18.57	0.6212	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			420.08010	396.754	18.59	0.3767	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			987.48010	1,007.454	18.59	0.6233	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			417.29340	394.055	18.61	0.3746	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			994.69340	1,014.755	18.61	0.6254	0.00	0	0
Total CHF / 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 CHF / R												70,483.00	5	8,981
CNH / R	On	11/12/2015	Foreign Exchange Future			2.17980		2.19540			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.20060		2.21600			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			1,896.16260	1,741.061	17.58	0.9250	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			42.16260	43.061	17.58	0.0750	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,085.56810	1,927.987	17.73	0.9453	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			31.56810	29.987	17.73	0.0547	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,989.78870	1,834.014	17.66	0.9358	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			35.78870	36.014	17.66	0.0642	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			973.47170	869.393	16.36	0.5208	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			813.47170	863.393	16.36	0.4792	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			926.52830	825.441	16.42	0.5026	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			866.52830	919.441	16.42	0.4974	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,025.51260	918.605	16.36	0.5391	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			765.51260	812.605	16.36	0.4609	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			2.05640		2.06850			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.09750		2.11000			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			876.97450	772.108	19.11	0.6541	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			291.97450	308.108	19.11	0.3459	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,013.48820	903.480	19.08	0.7114	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			228.48820	239.480	19.08	0.2886	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			943.87270	836.313	19.10	0.6832	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			258.87270	272.313	19.10	0.3168	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			849.46360	777.429	19.93	0.4422	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,249.46360	1,302.429	19.93	0.5578	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			812.48800	742.565	20.01	0.4275	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,312.48800	1,367.565	20.01	0.5725	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			887.89770	813.735	19.85	0.4572	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,187.89770	1,238.735	19.85	0.5428	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13490		0.13530			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13450		0.13380			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13450		0.13320			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13400		0.13460			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 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			0.06770		0.06800			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06330		0.06340			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06060		0.06080			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	20/11/2015	Foreign Exchange Future			9.33980		9.35790			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.35880		9.37680			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.45570		9.47420			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.55450		9.57300			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			117.94060	103.512	12.52	0.5052	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			100.04060	103.712	12.52	0.4948	0.00	0	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			152.25430	135.787	12.51	0.5968	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			74.35430	75.987	12.51	0.4032	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			146.17860	130.025	12.51	0.5817	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			78.27860	80.224	12.51	0.4183	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			140.24320	124.415	12.51	0.5666	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			82.34320	84.615	12.51	0.4334	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			330.53750	310.116	11.25	0.7913	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			43.73750	41.316	11.25	0.2087	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			322.69610	302.254	11.24	0.7828	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			45.89610	43.454	11.24	0.2172	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			314.93630	294.478	11.23	0.7741	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			48.13630	45.678	11.23	0.2259	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			483.34420	464.163	12.43	0.6879	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			149.14420	148.463	12.43	0.3121	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			476.79080	457.638	12.44	0.6827	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			152.59080	151.938	12.44	0.3173	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			470.29040	451.167	12.44	0.6775	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			156.09040	155.467	12.44	0.3225	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			734.55570	718.140	13.33	0.7304	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			171.55570	173.640	13.33	0.2696	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			748.96400	732.578	13.35	0.7372	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			165.96400	168.078	13.35	0.2628	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			741.74280	725.341	13.34	0.7338	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			168.74280	170.841	13.34	0.2662	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000

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	8,000
QUANTO €On	11/12/2015	Foreign Exchange Future			1.10410		1.10630				0.0000	0.00	0	1,453
QUANTO €On	14/03/2016	Foreign Exchange Future			1.10640		1.10860				0.0000	0.00	0	0
QUANTO €On	13/06/2016	Foreign Exchange Future			1.10910		1.11130				0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	1,453
Total QUANTO € / \$												0.00	0	1,453
RAIN	On 11/12/2015	Foreign Exchange Future			24,345.57000		24,478.96000				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			9.88320		9.93580				0.0000	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			10.02370		10.07780				0.0000	4,370,333.20	436	1,834
Total SGD / R Future												4,370,333.20	436	1,834
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Call			1,550.55330	1,487.812	96.72	0.6293		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Put			974.75330	964.612	96.72	0.3707		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Call			1,559.50710	1,509.946	97.71	0.6318		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Put			963.70710	966.746	97.71	0.3682		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Call			1,555.02350	1,513.846	98.44	0.6305		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Put			969.22350	980.646	98.44	0.3695		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			646.41200	388.647	15.22	0.5372		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			548.61200	344.947	15.22	0.4628		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			620.17510	362.189	14.32	0.5327		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			532.37510	328.489	14.32	0.4673		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			593.92790	335.739	13.43	0.5278		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			516.12790	312.039	13.43	0.4722		0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												4,370,333.20	436	1,834
TRY / R	On 11/12/2015	Foreign Exchange Future			4.87510		4.72880				0.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			4.83180		4.68480				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			248.35890	387.517	13.42	0.9711		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Put			9.55890	2.417	13.42	0.0289		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Call			239.12640	377.693	13.28	0.9690		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Put			10.32640	2.593	13.28	0.0310		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Call			230.18580	367.882	13.14	0.9667		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Put			11.38580	2.782	13.14	0.0333		0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Call			283.30850	393.575	15.25	0.8004		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			88.50850	51.775	15.25	0.1996	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			276.50160	385.458	15.20	0.7943	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			91.70160	53.658	15.20	0.2057	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			269.77960	377.398	15.15	0.7880	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			94.97960	55.598	15.15	0.2120	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			1.08440		1.08780			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.05390		1.05180			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												680 144 693.30	43,962	988,217
Total Options												0.00	0	2,643,177
Grand Total:												680,144,693.30	43,962	3,631,394