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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/08/2015 Foreign Exchange Future			12.68180		12.70720			0.0000	0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.68370		12.70910			0.0000	0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.71100		12.73710			0.0000	381,330.00	30	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.71330		12.73940			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.71570		12.74170			0.0000	0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.72490		12.75110			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.74790		12.77420			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.75680		12.78320			0.0000	306,775,526.40	24,048	550,601
\$ / R On 28/09/2015 Foreign Exchange Future			12.78810		12.81460			0.0000	0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.79260		12.81910			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.85520		12.88250			0.0000	0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.91970		12.94760			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.95010		12.97800			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.95710		12.98500			0.0000	68,543,059.00	5,290	168,842
\$ / R On 21/12/2015 Foreign Exchange Future			12.98040		13.00850			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.03410		13.06230			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.06680		13.09510			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.10420		13.13290			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.13500		13.16380			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.17040		13.19940			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			13.17750		13.20660			0.0000	13,177,500.00	1,000	15,453

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 Future			13.21300		13.24220			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.27920		13.30880			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.35320		13.38380			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.37720		13.40820			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.38440		13.41550			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.39400		13.42520			0.0000	13,394,000.00	1,000	6,771
\$ / R	On	28/06/2016	Foreign Exchange Future			13.43000		13.46180			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.49960		13.53250			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.56630		13.59890			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.61680		13.64960			0.0000	6,808,400.00	500	500
\$ / R	On	28/09/2016	Foreign Exchange Future			13.63570		13.66870			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.69470		13.72790			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.76420		13.79770			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.79790		13.83150			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.80840		13.84210			0.0000	0.00	0	0
Total \$ / R Future												409,079,815.40	31,868	751,813
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			468.29210	441.728	16.20	0.9274	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			11.09210	9.928	16.20	0.0726	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			243.29760	218.912	15.16	0.7114	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			54.19760	55.212	15.16	0.2886	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			582.08310	556.535	13.25	0.9169	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			14.98310	15.535	13.25	0.0831	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			313.96570	291.796	13.71	0.7004	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			76.86570	80.796	13.71	0.2996	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			68.84840	61.167	15.81	0.2201	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			439.44840	457.867	15.81	0.7799	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,941.80130	1,915.801	20.19	0.9994	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.10130	0.101	20.19	0.0006	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,592.12360	1,566.120	18.67	0.9976	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.42360	0.420	18.67	0.0024	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			248.17220	228.481	13.92	0.5924	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			126.47220	132.781	13.92	0.4076	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			104.18760	93.879	15.18	0.3084	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			332.48760	348.179	15.18	0.6916	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.76490	0.815	36.27	0.0024	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,759.06490	3,785.115	36.27	0.9976	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			490.68680	466.751	13.25	0.8316	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			39.58680	41.851	13.25	0.1684	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			646.33800	621.634	13.14	0.8749	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			32.13800	33.734	13.14	0.1251	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,783.91140	1,757.448	16.27	0.9970	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.71140	0.648	16.27	0.0030	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,614.36030	1,587.877	15.56	0.9950	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			1.16030	1.077	15.56	0.0050	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call		1,584.46590	1,557.979	15.43	0.9945	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.67200	0.611	16.36	0.0029	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		5,716.80010	5,743.200	22.49	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		2,223.40730	2,196.980	18.12	0.9992	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.20730	0.180	18.12	0.0008	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,183.43140	2,157.002	17.95	0.9991	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.23140	0.202	17.95	0.0009	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		1,803.87200	1,777.411	16.36	0.9971	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		1,534.25220	1,559.142	19.89	0.9535	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		13.73090	12.520	20.40	0.0369	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		1,680.53090	1,705.720	20.40	0.9631	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		11.22310	10.219	20.85	0.0303	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put		1,808.02310	1,833.419	20.85	0.9697	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.00010	0.000	22.49	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		594.20100	613.594	15.91	0.7665	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		77.97910	72.153	16.34	0.1920	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		694.77910	715.353	16.34	0.8080	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		28.35750	26.203	18.82	0.0746	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		1,245.15750	1,269.403	18.82	0.9254	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		17.45220	15.942	19.89	0.0465	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		452.81290	470.053	15.26	0.6892	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		123.98260	115.468	15.44	0.2874	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		490.78260	508.668	15.44	0.7126	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		102.97940	95.646	15.80	0.2451	19,224.95	201	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		569.77940	588.847	15.80	0.7549	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		97.40100	90.394	15.91	0.2335	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		380.33920	396.181	14.89	0.6381	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		146.44490	136.743	15.11	0.3305	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		423.24490	439.943	15.11	0.6695	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		143.76690	134.203	15.15	0.3255	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		430.56690	447.403	15.15	0.6745	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		136.01290	126.853	15.26	0.3108	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		251.65860	264.310	14.17	0.5189	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		210.95660	198.212	14.39	0.4432	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		287.75660	301.412	14.39	0.5568	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		196.25930	184.165	14.53	0.4189	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		313.05930	327.365	14.53	0.5811	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		163.53920	152.981	14.89	0.3619	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		186.13390	194.912	13.87	0.4325	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		283.44630	266.293	13.92	0.5474	0.00	0	4,810
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		200.24630	209.493	13.92	0.4526	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		258.32030	241.956	13.99	0.5139	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		225.12030	235.156	13.99	0.4861	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		234.85860	221.110	14.17	0.4811	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put		135.80640	142.787	13.69	0.3523	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		338.78420	320.098	13.77	0.6145	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			155.58420	163.298	13.77	0.3855	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			327.17160	308.787	13.80	0.6011	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			163.97160	171.987	13.80	0.3989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			299.33390	281.712	13.87	0.5675	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			110.94420	116.946	13.59	0.3070	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			400.91420	380.789	13.62	0.6802	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			117.71420	123.989	13.62	0.3198	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			394.39940	374.413	13.63	0.6738	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			121.19940	127.613	13.63	0.3262	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			369.00640	349.587	13.69	0.6477	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			0.00000	88.536	13.46	0.2516	17,795.68	201	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			469.66830	448.233	13.47	0.7424	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			86.46830	91.433	13.47	0.2576	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			441.39150	420.463	13.53	0.7181	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			98.19150	103.663	13.53	0.2819	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			414.14420	393.746	13.59	0.6930	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			47.37970	50.479	13.22	0.1650	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			568.30250	545.396	13.28	0.8150	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			55.10250	58.596	13.28	0.1850	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			544.66640	522.074	13.32	0.7993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			61.46640	65.274	13.32	0.2007	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			0.00000	455.336	13.46	0.7484	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			29.10710	29.761	13.03	0.1089	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			685.36920	660.631	13.07	0.8794	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			32.16920	33.831	13.07	0.1206	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			625.33380	601.757	13.17	0.8492	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			42.13380	44.957	13.17	0.1508	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			600.57970	577.279	13.22	0.8350	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			23.73990	24.161	13.14	0.0909	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			748.62270	722.713	13.10	0.9034	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			25.42270	25.913	13.10	0.0966	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			730.40970	704.575	13.06	0.8974	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			27.20970	27.775	13.06	0.1026	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			712.30710	686.561	13.03	0.8911	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			8.28310	8.205	13.70	0.0348	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			993.20930	966.768	13.60	0.9585	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			10.00930	9.968	13.60	0.0415	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			803.86660	777.767	13.22	0.9197	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			20.66660	20.967	13.22	0.0803	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			766.93990	740.961	13.14	0.9091	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			3.61650	3.493	14.10	0.0160	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,187.80760	1,161.284	13.98	0.9799	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			4.60760	4.484	13.98	0.0201	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,168.19020	1,141.669	13.95	0.9783	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			4.99020	4.869	13.95	0.0217	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,041.48310	1,015.005	13.70	0.9652	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			2.97800	2.861	14.22	0.0133	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,286.27010	1,259.751	14.18	0.9863	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			3.07010	2.951	14.18	0.0137	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,276.39900	1,249.877	14.16	0.9858	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			3.19900	3.077	14.16	0.0142	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,246.81650	1,220.293	14.10	0.9840	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			1.26590	1.179	15.43	0.0055	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,544.62250	1,518.130	15.27	0.9938	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			1.42250	1.330	15.27	0.0062	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,494.84660	1,468.348	15.06	0.9928	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			1.64660	1.548	15.06	0.0072	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,296.17800	1,269.661	14.22	0.9867	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			49.29060	46.484	18.39	0.1089	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,234.69060	1,258.384	18.39	0.8911	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			4.81890	4.200	29.02	0.0090	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,990.21890	4,016.100	29.02	0.9910	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,666.96550	1,640.506	15.20	0.9907	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.08070	1.083	16.68	0.0041	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			2.36550	2.406	15.20	0.0093	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,418.83520	1,392.454	14.14	0.9831	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			4.23520	4.354	14.14	0.0169	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			141.26620	133.668	15.78	0.2832	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			596.66620	615.568	15.78	0.7168	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,015.68070	1,989.183	16.68	0.9959	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			298.89050	284.994	14.31	0.5072	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			279.79050	292.394	14.31	0.4928	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,740.03120	1,712.485	14.76	0.9790	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			7.53120	7.285	14.76	0.0210	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			167.59660	157.963	16.51	0.2643	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			845.09660	862.763	16.51	0.7357	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			18.16390	17.001	28.72	0.0263	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,115.66390	4,141.801	28.72	0.9737	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,086.06150	2,058.620	15.79	0.9899	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			3.56150	3.421	15.79	0.0101	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			26.26140	23.015	27.83	0.0312	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,528.66140	4,553.315	27.83	0.9688	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,154.74210	2,126.595	15.47	0.9832	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			7.14210	6.895	15.47	0.0168	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,811.57650	1,783.288	14.63	0.9679	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			13.97650	13.588	14.63	0.0321	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			182.86380	173.567	17.15	0.2479	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,085.26380	1,103.867	17.15	0.7521	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			799.37450	774.797	13.42	0.7427	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			161.37450	164.697	13.42	0.2573	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,073.39260	1,046.617	13.45	0.8413	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			88.39260	89.517	13.45	0.1587	0.00	0	121,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,040.47610	1,013.789	13.44	0.8312	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		95.47610	96.689	13.44	0.1688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,287.88620	1,260.692	13.51	0.8958	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		52.88620	53.592	13.51	0.1042	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,243.87120	1,216.746	13.50	0.8861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		58.87120	59.646	13.50	0.1139	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,157.45620	1,130.489	13.47	0.8649	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		72.45620	73.389	13.47	0.1351	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,612.91110	1,584.855	14.07	0.9421	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		27.91110	27.755	14.07	0.0579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,424.82530	1,396.508	13.64	0.9200	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		39.82530	39.408	13.64	0.0800	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,415.52880	1,387.196	13.62	0.9187	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		40.52880	40.096	13.62	0.0813	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,047.12530	2,019.379	15.03	0.9731	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		12.12530	12.279	15.03	0.0269	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		1,998.33180	1,970.567	14.93	0.9706	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		13.33180	13.467	14.93	0.0294	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		1,804.37830	1,776.503	14.50	0.9585	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		19.37830	19.403	14.50	0.0415	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		3,835.56730	3,807.645	19.72	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.56730	0.545	19.72	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,785.61510	3,757.693	19.58	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.61510	0.593	19.58	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,735.66670	3,707.745	19.43	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.66670	0.645	19.43	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		63.74240	61.699	22.81	0.0815	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,878.74240	2,904.599	22.81	0.9185	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		59.41800	57.653	26.06	0.0691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,574.41800	3,600.553	26.06	0.9309	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1.85720	1.634	27.69	0.0027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,786.85720	7,814.534	27.69	0.9973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		104.55120	99.344	19.72	0.1359	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,959.55120	1,982.244	19.72	0.8641	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		95.99930	91.195	20.07	0.1250	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		2,080.99930	2,104.095	20.07	0.8750	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		94.16300	89.445	20.15	0.1226	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		2,109.16300	2,132.345	20.15	0.8774	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		290.35680	277.793	16.05	0.3511	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		805.35680	820.693	16.05	0.6489	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		253.49920	242.325	16.48	0.3120	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		928.49920	945.225	16.48	0.6880	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		145.48390	138.446	18.45	0.1870	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,530.48390	1,551.346	18.45	0.8130	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		351.20570	336.804	15.47	0.4123	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		646.20570	659.704	15.47	0.5877	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		316.45050	303.075	15.79	0.3778	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		731.45050	745.975	15.79	0.6222	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		305.71170	292.666	15.89	0.3669	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		760.71170	775.566	15.89	0.6331	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		429.70970	413.207	14.86	0.4854	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		494.70970	506.107	14.86	0.5146	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		411.21060	395.178	14.99	0.4687	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		526.21060	538.078	14.99	0.5313	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		376.64780	361.534	15.26	0.4367	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		591.64780	604.434	15.26	0.5633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		511.02160	491.767	14.43	0.5520	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		386.02160	394.667	14.43	0.4480	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		492.58750	473.652	14.50	0.5376	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		407.58750	416.552	14.50	0.4624	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		449.06330	432.086	14.73	0.5024	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		464.06330	474.986	14.73	0.4976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		663.09170	641.599	13.88	0.6587	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		248.09170	254.499	13.88	0.3413	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		657.29320	635.874	13.90	0.6550	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		252.29320	258.774	13.90	0.3450	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		645.81480	624.544	13.94	0.6476	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		260.81480	267.444	13.94	0.3524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		928.74310	902.418	13.40	0.7928	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		123.74310	125.318	13.40	0.2072	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		913.24600	886.978	13.39	0.7870	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		128.24600	129.878	13.39	0.2130	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		668.93360	647.364	13.86	0.6624	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		243.93360	250.264	13.86	0.3376	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		991.91240	965.368	13.42	0.8153	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		106.91240	108.268	13.42	0.1847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		952.21470	925.803	13.41	0.8014	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		117.21470	118.703	13.41	0.1986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		944.35990	917.977	13.40	0.7986	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		119.35990	120.877	13.40	0.2014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,115.11580	1,088.240	13.46	0.8534	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		80.11580	81.140	13.46	0.1466	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		1,878.24220	1,849.819	14.45	0.9598	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		19.74220	19.418	14.45	0.0402	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		189.94850	181.579	17.72	0.2314	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,331.44850	1,351.179	17.72	0.7686	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		31.58430	29.781	27.51	0.0361	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,893.08430	4,919.381	27.51	0.9639	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,218.82610	2,190.425	15.09	0.9783	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		10.32610	10.025	15.09	0.0217	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		1,887.88780	1,859.463	14.47	0.9605	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		19.38780	19.063	14.47	0.0395	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			572.40610	553.703	14.49	0.5522	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			440.10610	449.603	14.49	0.4478	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			214.29710	206.265	18.28	0.2279	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,599.19710	1,619.465	18.28	0.7721	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,374.97460	1,347.521	13.45	0.8726	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			79.87460	80.721	13.45	0.1274	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			592.25730	573.616	14.53	0.5494	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			467.15730	476.816	14.53	0.4506	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			533.42380	516.631	14.84	0.5078	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			548.32380	559.831	14.84	0.4922	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,600.56740	1,571.087	13.82	0.8974	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			67.66740	66.887	13.82	0.1026	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			150.53630	145.065	20.34	0.1537	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,417.63630	2,440.865	20.34	0.8463	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,456.89750	1,428.676	13.51	0.8664	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			93.09750	93.676	13.51	0.1336	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			221.71650	214.074	18.95	0.2152	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,897.91650	1,919.074	18.95	0.7848	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			945.13100	922.565	13.66	0.6995	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			275.73100	282.165	13.66	0.3005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			38.78880	38.627	14.78	0.0568	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,730.49190	1,701.330	13.94	0.8969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			73.89190	73.830	13.94	0.1031	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,685.24560	1,656.109	13.86	0.8909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			78.64560	78.609	13.86	0.1091	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,047.28280	7,074.724	26.25	0.9765	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			168.74130	163.108	20.87	0.1559	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,712.14130	2,735.608	20.87	0.8441	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			157.52030	154.495	22.40	0.1414	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,100.92030	3,126.995	22.40	0.8586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,195.38880	2,166.127	14.78	0.9432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,447.42040	3,473.613	23.82	0.8675	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			331.16910	321.058	17.67	0.2988	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,434.56910	1,453.558	17.67	0.7012	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			286.77020	277.590	18.31	0.2611	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,670.17020	1,690.090	18.31	0.7389	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.88280	22.224	26.25	0.0235	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,939.16620	1,960.259	18.99	0.7744	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			939.70080	918.643	13.69	0.6948	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			283.10080	291.143	13.69	0.3052	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			506.30030	492.103	15.89	0.4355	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			849.70030	864.603	15.89	0.5645	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			154.02040	151.113	23.82	0.1325	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,137.84720	1,155.029	16.80	0.6416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,299.86520	1,273.720	13.48	0.8163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			143.26520	146.220	13.48	0.1837	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,292.03900	1,265.924	13.48	0.8142	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			145.43900	148.424	13.48	0.1858	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			245.76620	237.759	18.99	0.2256	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			156.67450	159.806	13.50	0.1967	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,379.38750	1,352.968	13.46	0.8370	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			122.78750	125.468	13.46	0.1630	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,339.33910	1,313.056	13.47	0.8268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			132.73910	135.556	13.47	0.1732	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			404.44720	392.529	16.80	0.3584	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			141.11220	144.041	13.48	0.1815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,507.12650	1,478.134	13.52	0.8638	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			100.52650	100.634	13.52	0.1362	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,480.84090	1,451.879	13.47	0.8593	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			104.24090	104.379	13.47	0.1407	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,253.27450	1,227.306	13.50	0.8033	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,411.83000	1,385.305	13.45	0.8448	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			115.23000	117.805	13.45	0.1552	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,307.71220	1,281.541	13.48	0.8185	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,548.71830	1,519.911	13.56	0.8616	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			106.51830	106.911	13.56	0.1384	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			232.19020	224.562	19.66	0.2050	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,239.99020	2,261.562	19.66	0.7950	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			236.98050	229.582	20.36	0.1944	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,588.18050	2,610.382	20.36	0.8056	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,624.11850	1,596.953	13.63	0.8584	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			115.31850	117.753	13.63	0.1416	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,711.28680	1,681.807	13.69	0.8562	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			127.48680	128.607	13.69	0.1438	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			247.28980	246.037	21.43	0.1893	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,993.48980	3,022.837	21.43	0.8107	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			206.21810	211.958	13.57	0.2112	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			325.63430	317.479	19.82	0.2414	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,367.43430	2,390.279	19.82	0.7586	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,414.41810	1,389.158	13.57	0.7888	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			813.89100	797.216	15.29	0.5480	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			688.39100	702.816	15.29	0.4520	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			810.04290	793.432	15.31	0.5459	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			694.54290	709.032	15.31	0.4541	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			806.21760	789.670	15.33	0.5438	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			700.71760	715.270	15.33	0.4562	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			819.17750	803.354	15.31	0.5480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			693.97750	709.354	15.31	0.4520	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			815.35660	799.587	15.33	0.5459	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			700.15660	715.587	15.33	0.4541	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			408.35470	398.899	18.77	0.2958	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,913.15470	1,934.899	18.77	0.7042	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,461.59600	1,436.089	13.52	0.7978	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			196.39600	202.089	13.52	0.2022	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			823.02120	807.143	15.29	0.5501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			687.82120	703.143	15.29	0.4499	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,798.42450	1,768.833	13.74	0.8547	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			136.62450	138.833	13.74	0.1453	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			284.44160	277.585	22.83	0.1909	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,442.64160	3,467.585	22.83	0.8091	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			317.29040	314.459	24.43	0.1940	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,914.79040	3,944.859	24.43	0.8060	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,877.65890	1,845.811	13.75	0.8546	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			145.15890	146.211	13.75	0.1454	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,954.17490	1,922.618	13.83	0.8531	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			155.27490	156.318	13.83	0.1469	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			352.33990	337.205	25.69	0.1916	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,453.43990	4,470.905	25.69	0.8084	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			815.20110	814.091	16.43	0.4990	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,019.60110	1,018.491	16.43	0.5010	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			812.00790	810.896	16.45	0.4974	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,026.40790	1,025.296	16.45	0.5026	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			808.83720	807.724	16.47	0.4958	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,033.23720	1,032.124	16.47	0.5042	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,064.35160	1,047.190	15.35	0.5912	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			704.75160	720.390	15.35	0.4088	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,060.33030	1,043.235	15.37	0.5893	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			710.73030	726.435	15.37	0.4107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,056.33600	1,039.302	15.39	0.5875	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			716.73600	732.502	15.39	0.4125	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,034.59410	2,004.000	13.93	0.8511	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			165.89410	168.300	13.93	0.1489	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			324.00980	318.083	25.55	0.1775	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,905.30980	4,932.383	25.55	0.8225	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			308.46950	294.525	25.35	0.1633	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,350.56950	5,369.825	25.35	0.8367	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,102.05640	2,071.098	13.97	0.8504	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			174.15640	176.398	13.97	0.1496	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,177.87250	2,148.369	13.98	0.8505	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			180.17250	184.169	13.98	0.1495	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			281.89680	274.031	25.26	0.1498	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,884.19680	5,909.831	25.26	0.8502	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,596.81510	1,573.419	14.24	0.7292	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			405.31510	415.519	14.24	0.2708	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,590.88290	1,567.543	14.25	0.7274	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			409.38290	419.643	14.25	0.2726	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,584.97840	1,561.689	14.27	0.7257	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			413.47840	423.789	14.27	0.2743	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,267.62000	1,249.635	15.46	0.6154	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			735.52000	751.235	15.46	0.3846	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			252.70380	248.162	24.83	0.1373	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,220.60380	6,249.762	24.83	0.8627	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,225.77840	2,194.345	13.91	0.8518	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			183.67840	185.945	13.91	0.1482	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,275.95260	1,257.858	15.42	0.6186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			723.85260	739.458	15.42	0.3814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,271.77630	1,253.739	15.44	0.6170	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			729.67630	745.339	15.44	0.3830	0.00	0	0
Total \$ / R Option												37,020.62	402	1,651,262
Total \$ / R												409,116,836.02	32,270	2,403,075
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.75680		12.78320			0.0000	1,926,276.80	151	1,089
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.95710		12.98500			0.0000	790,383.10	61	247
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.17750		13.20660			0.0000	131,775.00	10	161
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.39400		13.42520			0.0000	0.00	0	7
Total \$ / R MAXI Future												2,848,434.90	222	1,504
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			109,977.26040	107,326.678	13.81	0.9719	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			657.26040	646.678	13.81	0.0281	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			109,003.30010	106,353.094	13.79	0.9709	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			683.30010	673.094	13.79	0.0291	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			108,030.28410	105,380.467	13.77	0.9698	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			710.28410	700.467	13.77	0.0302	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			6,538.56170	6,623.445	13.48	0.1242	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			119,175.44900	116,472.021	13.48	0.8737	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			6,675.44900	6,762.021	13.48	0.1263	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			120,903.90550	118,197.290	13.49	0.8779	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			6,403.90550	6,487.290	13.49	0.1221	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			120,038.56170	117,333.445	13.48	0.8758	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			104,777.74690	102,272.157	13.56	0.7371	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			23,117.74690	23,522.157	13.56	0.2629	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			104,081.60330	101,579.847	13.56	0.7346	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			23,421.60330	23,829.847	13.56	0.2654	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			103,388.49660	100,889.923	13.56	0.7321	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			23,728.49660	24,139.923	13.56	0.2679	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			76,769.73170	75,227.778	15.63	0.5195	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			78,249.73170	79,827.778	15.63	0.4805	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			76,418.35200	74,872.540	15.65	0.5175	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			78,898.35200	80,472.540	15.65	0.4825	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			76,060.13690	74,519.877	15.67	0.5155	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			79,540.13690	81,119.877	15.67	0.4845	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,848,434.90	222	1,504
£ / R	On	14/09/2015	Foreign Exchange Future			19.88100		19.95770			0.0000	21,391,956.00	1,076	26,833
£ / R	On	11/12/2015	Foreign Exchange Future			20.18170		20.26140			0.0000	8,072,680.00	400	5,497
£ / R	On	14/03/2016	Foreign Exchange Future			20.51580		20.59750			0.0000	18,464,220.00	900	1,030
£ / R	On	13/06/2016	Foreign Exchange Future			20.84500		20.93030			0.0000	0.00	0	0
Total £ / R Future												47,928,856.00	2,376	33,360
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,977.70000	8,901.000	27.38	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	27.38	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,967.15740	1,890.550	15.26	0.9755	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			9.45740	9.550	15.26	0.0245	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,808.64520	1,732.291	14.51	0.9703	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			10.94520	11.291	14.51	0.0297	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,043.91770	973.523	11.09	0.9071	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			26.21770	32.523	11.09	0.0929	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,034.27220	964.593	11.10	0.9046	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			26.57220	33.593	11.10	0.0954	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,025.18830	955.689	11.10	0.9021	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			27.48830	34.689	11.10	0.0979	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			144.81470	117.729	12.66	0.2415	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			687.11470	736.729	12.66	0.7585	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,473.12520	1,397.680	12.93	0.9538	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			15.42520	16.680	12.93	0.0462	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,102.21200	1,042.373	12.11	0.7207	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			240.81200	260.673	12.11	0.2793	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			430.12510	396.409	13.36	0.3737	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			938.72510	984.709	13.36	0.6263	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,828.03850	1,756.425	12.02	0.8949	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			66.63850	74.725	12.02	0.1051	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,819.13570	1,747.610	12.02	0.8935	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			67.73570	75.910	12.02	0.1065	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,142.23960	2,065.928	12.15	0.9328	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			40.83960	44.228	12.15	0.0672	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,836.95560	1,765.254	12.02	0.8963	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			65.55560	73.554	12.02	0.1037	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			581.63990	540.448	12.74	0.4765	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			650.23990	688.748	12.74	0.5235	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,425.05610	2,347.844	12.99	0.9467	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			33.65610	36.144	12.99	0.0533	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,650.97890	1,584.234	12.27	0.7684	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			263.47890	278.434	12.27	0.2316	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,665.99560	1,598.999	12.27	0.7718	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			258.49560	273.199	12.27	0.2282	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	19.20	Call			1,658.47860	1,591.610	12.27	0.7701	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			260.97860	275.810	12.27	0.2299	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,236.96150	1,182.718	13.16	0.5768	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			816.66150	847.718	13.16	0.4232	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,246.26020	1,191.772	13.14	0.5800	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			805.96020	836.772	13.14	0.4200	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,241.59850	1,187.240	13.15	0.5784	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			811.29850	842.240	13.15	0.4216	0.00	0	0
Total £ / R Option												0.00	0	100,580
Total £ / R												47,928,856.00	2,376	133,940
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10296		0.10315			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10472		0.10494			0.0000	0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10676		0.10698			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			37.36430	33.973	16.61	0.1228	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			721.96430	738.473	16.61	0.8772	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,317.25490	1,297.319	17.17	0.9910	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			1.85490	1.819	17.17	0.0090	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			384.92960	368.019	13.54	0.7468	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			69.52960	72.519	13.54	0.2532	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,502.16080	1,480.770	13.37	0.9742	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			8.46080	8.370	13.37	0.0258	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			630.63730	611.782	13.27	0.7339	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			136.93730	139.382	13.27	0.2661	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			195.31590	186.291	15.54	0.3135	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			701.61590	713.891	15.54	0.6865	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			867.10550	847.516	13.26	0.7526	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			169.30550	171.616	13.26	0.2474	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			375.09480	363.991	15.09	0.4229	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			677.29480	688.091	15.09	0.5771	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			176.26610	169.959	17.56	0.2167	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,478.46610	1,494.059	17.56	0.7833	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			13.98590		14.03800			0.0000	10,601,312.20	758	34,949
€ / R	On	21/09/2015	Foreign Exchange Future			14.00450		14.05670			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.09810		14.15140			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.22610		14.28030			0.0000	7,113,050.00	500	37,546
€ / R	On	25/01/2016	Foreign Exchange Future			14.35480		14.40970			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.49740		14.55380			0.0000	7,248,700.00	500	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.77140		14.83050			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	19/09/2016	Foreign Exchange Future			15.05470		15.11500			0.0000	0.00	0	0
Total € / R Future												24,963,062.20	1,758	75,695
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,050.09080	999.731	13.53	0.9489	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			12.09080	13.831	13.53	0.0511	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,021.41100	971.169	13.47	0.9441	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			89.68110	75.216	14.77	0.1994	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			651.68110	689.316	14.77	0.8006	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			50.60950	41.682	15.63	0.1185	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			8.49410	9.887	13.74	0.0377	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,127.12410	1,076.482	13.70	0.9599	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			9.12410	10.582	13.70	0.0401	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			26.87240	21.668	16.72	0.0647	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,238.87240	1,285.768	16.72	0.9353	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			26.40180	21.276	16.75	0.0636	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			13.41100	15.270	13.47	0.0559	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			136.91630	117.304	14.23	0.2881	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			478.91630	511.404	14.23	0.7119	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			4.05080	4.921	14.16	0.0199	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,146.49410	1,095.787	13.74	0.9623	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,248.40180	1,295.376	16.75	0.9364	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			912.60950	955.782	15.63	0.8815	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			27.35210	22.067	16.69	0.0659	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,229.35210	1,276.167	16.69	0.9341	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,779.09860	1,727.142	15.53	0.9947	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			1.09860	1.242	15.53	0.0053	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,342.05080	1,290.821	14.16	0.9801	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			173.79740	152.337	14.13	0.3313	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			457.09740	487.837	14.13	0.6687	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			170.86110	149.650	14.15	0.3267	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			464.16110	495.150	14.15	0.6733	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			71.65100	60.777	15.38	0.1532	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			864.95100	906.277	15.38	0.8468	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			176.77680	155.070	14.11	0.3360	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			450.07680	480.570	14.11	0.6640	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			292.03960	266.391	14.01	0.4084	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			490.63960	518.291	14.01	0.5916	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			147.17490	131.411	15.25	0.2288	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			915.77490	953.311	15.25	0.7712	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			299.07130	273.033	13.97	0.4162	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			477.67130	504.933	13.97	0.5838	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			295.53760	269.693	13.99	0.4123	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			484.13760	511.593	13.99	0.5877	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,332.48330	3,278.315	17.28	0.9953	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.18330	2.215	17.28	0.0047	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,299.65730	1,249.955	13.23	0.8722	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		69.35730	73.855	13.23	0.1278	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		664.72340	627.037	13.35	0.6300	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		284.42340	300.937	13.35	0.3700	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		77.71420	70.440	18.59	0.0992	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,297.41420	2,344.340	18.59	0.9008	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		250.11340	230.587	15.21	0.2970	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		959.81340	994.487	15.21	0.7030	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		247.90920	228.577	15.23	0.2947	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		967.60920	1,002.476	15.23	0.7053	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		245.78850	226.582	15.26	0.2925	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		975.48850	1,010.482	15.26	0.7075	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		382.89120	359.207	14.89	0.3729	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		893.19120	924.407	14.89	0.6271	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		475.89040	448.037	14.31	0.4460	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		686.19040	713.237	14.31	0.5540	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		472.43520	444.730	14.33	0.4434	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		692.73520	719.930	14.33	0.5566	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		402.71920	378.106	14.75	0.3890	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		843.01920	873.306	14.75	0.6110	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		479.36760	451.370	14.29	0.4486	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		679.66760	706.570	14.29	0.5514	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,986.60140	2,030.761	17.50	0.7847	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		1,606.18750	1,554.151	12.92	0.8626	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		102.38750	106.751	12.92	0.1374	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,479.39220	1,430.379	12.92	0.8362	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		125.59220	132.979	12.92	0.1638	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		972.05600	1,005.270	15.08	0.6020	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		995.90480	954.704	12.99	0.6917	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		292.10480	307.304	12.99	0.3083	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		259.47520	246.288	17.22	0.2312	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,855.67520	1,898.888	17.22	0.7688	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		240.40140	228.161	17.50	0.2153	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		358.96350	376.661	13.25	0.3512	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		891.66200	853.276	13.28	0.6434	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		367.86200	385.877	13.28	0.3566	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		520.34390	495.371	14.80	0.4290	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		866.54390	897.971	14.80	0.5710	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		475.85600	452.670	15.08	0.3980	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		913.98490	874.966	13.22	0.6541	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		350.18490	367.566	13.22	0.3459	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		908.35920	869.500	13.23	0.6515	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		354.55920	372.100	13.23	0.3485	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		902.76350	864.061	13.25	0.6488	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		657.57540	632.743	15.26	0.4404	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		1,067.07540	1,101.343	15.26	0.5596	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		654.60480	629.870	15.28	0.4387	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			444.61350	467.311	13.39	0.3521	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,074.10480	1,108.470	15.28	0.5613	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			651.64540	627.014	15.30	0.4370	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,081.14540	1,115.614	15.30	0.5630	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			481.48040	463.087	16.56	0.3347	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,610.98040	1,651.687	16.56	0.6653	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,075.11350	1,038.711	13.39	0.6479	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,023.66690	991.369	14.77	0.5489	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			858.66690	886.669	14.77	0.4511	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,019.85140	987.653	14.79	0.5472	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			864.85140	892.953	14.79	0.4528	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,027.50720	995.096	14.75	0.5506	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			852.50720	880.396	14.75	0.4494	0.00	0	0
Total € / R Option												0.00	0	294,040
Total € / R												24,963,062.20	1,758	369,735
AUS / R	On	14/09/2015	Foreign Exchange Future			9.43940		9.28240			0.0000	9,439,400.00	1,000	2,544
AUS / R	On	11/12/2015	Foreign Exchange Future			9.54430		9.38630			0.0000	4,772,150.00	500	8,541
AUS / R	On	14/03/2016	Foreign Exchange Future			9.66260		9.50570			0.0000	4,831,300.00	500	1,875
AUS / R	On	13/06/2016	Foreign Exchange Future			9.78230		9.62590			0.0000	2,934,690.00	300	0
Total AUS / R Future												21,977,540.00	2,300	12,960
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,061.72940	907.316	14.94	0.9637	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			4.01300	6.470	14.97	0.0351	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,071.61300	917.070	14.97	0.9649	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.90030	6.233	15.00	0.0339	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,081.50030	926.833	15.00	0.9661	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.12940	6.716	14.94	0.0363	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.86900	2.238	18.09	0.0065	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,138.69020	2,296.173	18.55	0.9946	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.39020	1.873	18.55	0.0054	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,088.91860	2,246.347	18.32	0.9941	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.61860	2.047	18.32	0.0059	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,039.16900	2,196.538	18.09	0.9935	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			377.82840	458.032	12.24	0.5934	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			362.12840	285.432	12.24	0.4066	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			373.30940	452.786	12.25	0.5891	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			367.60940	290.186	12.25	0.4109	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			369.22260	447.584	12.26	0.5848	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			373.52260	294.984	12.26	0.4152	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			780.11870	674.187	13.76	0.5710	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			313.45120	363.499	13.78	0.4262	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			787.55120	681.199	13.78	0.5738	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			318.61040	369.503	13.74	0.4319	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			772.71040	667.203	13.74	0.5681	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			316.01870	366.487	13.76	0.4290	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												21,977,540.00	2,300	12,960
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.71630		9.74380			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.86510		9.89350			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			218.02860	199.588	12.25	0.5842	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			114.22860	123.288	12.25	0.4158	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			212.24120	194.045	12.26	0.5742	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			118.44120	127.745	12.26	0.4258	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			206.55340	188.604	12.27	0.5643	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			122.75340	132.304	12.27	0.4357	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			126.14760	117.473	14.22	0.2470	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			722.64760	742.373	14.22	0.7530	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			124.38380	115.806	14.25	0.2439	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			730.88380	750.706	14.25	0.7561	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			122.64650	114.165	14.28	0.2409	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			739.14650	759.065	14.28	0.7591	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Future			249.50620		257.35990			0.0000	0.00	0	24,000
Total CF CANDO CAGH Future												0.00	0	24,000
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Call			97.34990	89.496		1.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Call			97.36990	89.516		1.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Call			97.35990	89.506		1.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
Total CF CANDO CAGH Option												0.00	0	0
Total CF CANDO CAGH												0.00	0	24,000
CF CANDCO	n	06/08/2015	Foreign Exchange Future			1.06020		1.96820			0.0000	0.00	0	10,000
Total CF CANDO CAGI Future												0.00	0	10,000
CF CANDCO	n	06/08/2015	Foreign Exchange Option	67.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	67.99	Put			66.02180	66.930		1.0000	0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	68.00	Put			66.03180	66.940		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Put			66.04180	66.950		1.0000	0.00	0	0
Total CF CANDCO CAGI Option												0.00	0	0
Total CF CANDCO CAGI												0.00	0	10,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.12630		13.22920			0.0000	1,312,630.00	100	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.37570		13.48270			0.0000	1,337,570.00	100	7,229
Total CHF / R Future												2,650,200.00	200	8,780
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			508.65380	427.863	12.70	0.7360	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			69.45380	91.563	12.70	0.2640	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			501.11010	420.916	12.72	0.7297	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			71.91010	94.616	12.72	0.2703	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			493.62700	414.039	12.73	0.7234	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			74.42700	97.739	12.73	0.2766	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			286.98440	248.740	15.52	0.3241	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			814.28440	883.040	15.52	0.6759	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			292.13390	253.387	15.47	0.3292	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			799.43390	867.687	15.47	0.6708	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			289.54710	251.062	15.49	0.3267	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			806.84710	875.362	15.49	0.6733	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												2,650,200.00	200	8,780
CNH / R	On	14/09/2015	Foreign Exchange Future			2.04600		2.04930			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.06430		2.06790			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			654.90210	628.596	13.01	0.7066	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			161.90210	168.596	13.01	0.2934	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			585.25890	560.319	12.96	0.6666	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			192.25890	200.319	12.96	0.3334	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			728.30610	700.767	13.05	0.7441	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			135.30610	140.767	13.05	0.2559	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			972.73240	946.301	13.22	0.6475	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			393.73240	403.301	13.22	0.3525	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,103.96240	1,075.594	13.24	0.6933	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			324.96240	332.594	13.24	0.3067	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,037.19860	1,009.772	13.23	0.6706	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			358.19860	366.772	13.23	0.3294	0.00	0	0
Total CNH / 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 CNH / R												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.87810		1.88420			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.91280		1.91910			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,465.59020	1,409.431	15.38	0.9342	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			23.59020	28.431	15.38	0.0658	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,372.64530	1,315.131	15.12	0.9221	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			30.64530	34.131	15.12	0.0779	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,281.35290	1,224.604	15.12	0.9044	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			39.35290	43.604	15.12	0.0956	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			343.81750	320.162	14.39	0.3162	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,152.81750	1,192.162	14.39	0.6838	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			320.59480	298.102	14.54	0.2979	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,229.59480	1,270.102	14.54	0.7021	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			369.10350	344.079	14.25	0.3356	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,078.10350	1,116.079	14.25	0.6644	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12540		0.12420			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12500		0.12390			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12470		0.12320			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06320		0.06330			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06000		0.06020			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05720		0.05760			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	94,200
Total NGN / R												0.00	0	94,200
NZ\$ / R	On	11/08/2015	Foreign Exchange Future			8.34170		8.39270			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.36860		8.41970			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.44570		8.49850			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.53670		8.59020			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Call			70.93520	47.377	15.75	0.3789	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Put			78.23520	105.677	15.75	0.6211	0.00	0	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Call			66.61360	44.131	15.83	0.3591	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Put			83.91360	112.431	15.83	0.6409	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Call			62.49990	41.072	15.92	0.3399	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Put			89.79990	119.372	15.92	0.6601	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Call			58.58950	38.193	16.00	0.3213	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Put			95.88950	126.493	16.00	0.6787	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			5.32560	3.566	12.64	0.0268	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			675.62560	724.966	12.64	0.9732	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			5.06480	3.391	12.68	0.0255	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			685.36480	734.791	12.68	0.9745	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			4.81690	3.224	12.71	0.0244	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			695.11690	744.624	12.71	0.9756	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			73.68780	62.864	13.08	0.1823	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			665.18780	707.164	13.08	0.8177	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			72.33620	61.702	13.11	0.1793	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			673.83620	716.002	13.11	0.8207	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			71.01150	60.563	13.15	0.1763	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			682.51150	724.863	13.15	0.8237	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			167.43860	151.971	13.79	0.2811	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			717.23860	755.271	13.79	0.7189	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			165.49780	150.192	13.82	0.2782	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			725.29780	763.492	13.82	0.7218	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			163.58310	148.440	13.85	0.2754	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			733.38310	771.740	13.85	0.7246	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09630		1.09820			0.0000	1,096.30	1	724
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09790		1.09980			0.0000	0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10020		1.10200			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,096.30	1	724
Total QUANTO € / \$												1,096.30	1	724
RAIN	On	14/09/2015	Foreign Exchange Future			22,403.78000		22,464.51000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.54760		4.54870			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.50930		4.50980			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			65.85970	59.963	14.32	0.3974	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			127.15970	122.363	14.32	0.6026	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			73.68580	67.574	14.27	0.4324	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	14/09/2015	Foreign Exchange Option	4.59	Put			114.98580	109.974	14.27	0.5676	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			69.69120	63.682	14.29	0.4148	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			120.99120	116.082	14.29	0.5852	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			169.70430	166.713	14.70	0.5370	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			149.90430	147.413	14.70	0.4630	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			164.36390	161.358	14.67	0.5268	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			154.56390	152.058	14.67	0.4732	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			159.62610	156.618	14.68	0.5167	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			159.82610	157.318	14.68	0.4833	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.59600		1.63960			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.55990		1.59630			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	130
Total ZMW / R												0.00	0	130
Total Futures												509449004.80	38,725	1,019,461
Total Options												37020.62	402	2,053,882
Grand Total:												509,486,025.42	39,127	3,073,343