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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/08/2015 Foreign Exchange Future			12.92110		12.94420			0.0000	0.00	0	0
\$ / R On 25/08/2015 Foreign Exchange Future			12.91690		12.95070			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.91910		12.95290			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.92130		12.95520			0.0000	155,055,600.00	12,000	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			12.93010		12.96420			0.0000	0.00	0	600
\$ / R On 03/09/2015 Foreign Exchange Future			12.93690		13.01590			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			12.95280		12.98700			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.96180		12.99610			0.0000	886,353,807.60	68,382	586,146
\$ / R On 17/09/2015 Foreign Exchange Future			12.96860		13.00290			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			12.99350		13.02780			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			12.99800		13.03230			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.02740		13.06170			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.06150		13.09590			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			13.08000		13.11440			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.10780		13.14210			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.11010		13.14440			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.12650		13.16080			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.15790		13.19180			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.16510		13.19900			0.0000	174,542,895.80	13,258	176,010
\$ / R On 21/12/2015 Foreign Exchange Future			13.18930		13.22290			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.24480		13.27780			0.0000	0.00	0	1,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Future			13.27870		13.31130			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.31730		13.34950			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.34870		13.38050			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.38420		13.41620			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.39130		13.42330			0.0000	66,956,500.00	5,000	19,153
\$ / R	On	29/03/2016	Foreign Exchange Future			13.42680		13.45900			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.49300		13.52560			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.56660		13.59960			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.59130		13.62400			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.59880		13.63140			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.60860		13.64110			0.0000	68,043,000.00	5,000	11,326
\$ / R	On	28/06/2016	Foreign Exchange Future			13.64570		13.67780			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.71740		13.74860			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.75440		13.78530			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.79150		13.82220			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.84120		13.87210			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.85110		13.88210			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.87350		13.90450			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.94310		13.97440			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.02510		14.05680			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.06490		14.09680			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.07730		14.10930			0.0000	0.00	0	0
Total \$ / R Future												1,350,951,803.40	103,640	813,516
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Call			444.50940	421.249	23.21	0.9969	0.00	0	0
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Put			0.30940	0.149	23.21	0.0031	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			781.02720	747.291	19.42	0.9958	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			0.32720	0.391	19.42	0.0042	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			454.51200	421.174	16.34	0.9578	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			3.81200	4.274	16.34	0.0422	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			36.77520	28.330	14.23	0.2133	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			193.87520	219.230	14.23	0.7867	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,155.20000	2,121.300	18.84	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	18.84	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,805.20000	1,771.300	19.92	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	19.92	0.0000	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			349.61550	317.326	14.75	0.8781	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			14.41550	16.026	14.75	0.1219	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			90.44280	73.198	13.36	0.4231	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			105.24280	121.898	13.36	0.5769	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.13530	0.149	53.82	0.0006	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,544.93530	3,578.849	53.82	0.9994	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			667.68350	633.762	15.14	0.9722	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			3.48350	3.662	15.14	0.0278	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			0.00000	96.755	13.64	0.3993	580,528.20	6,000	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			0.00000	189.855	13.64	0.6007	0.00	0	0

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\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			0.00000	100.208	13.59	0.4101	300,623.40	3,000	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			0.00000	183.308	13.59	0.5899	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			831.13280	797.938	14.12	0.9701	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			4.13280	5.138	14.12	0.0299	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			870.95340	838.539	14.13	0.9650	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			4.85340	6.740	14.13	0.0350	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			574.41240	547.267	13.25	0.8854	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			6.23710	8.497	13.71	0.0440	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			773.05220	741.195	13.53	0.9514	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			6.95220	9.395	13.53	0.0486	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			939.88960	907.166	14.56	0.9720	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			3.78960	5.366	14.56	0.0280	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			705.07560	673.710	13.11	0.9388	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			4.06570	5.725	14.44	0.0298	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			900.46330	867.909	14.32	0.9682	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			4.36330	6.110	14.32	0.0318	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,197.65850	1,164.179	16.13	0.9876	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			1.55850	2.379	16.13	0.0124	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			802.33710	770.297	13.71	0.9560	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			3.07380	4.427	14.92	0.0231	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			959.63310	926.831	14.68	0.9738	0.00	0	681
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			3.53310	5.031	14.68	0.0262	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,396.84590	1,363.051	17.24	0.9935	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.74590	1.251	17.24	0.0065	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			920.16570	887.525	14.44	0.9702	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			0.80930	1.353	17.16	0.0070	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,247.42090	1,213.846	16.43	0.9894	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			1.32090	2.046	16.43	0.0106	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,496.59580	1,462.643	17.63	0.9956	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.49580	0.843	17.63	0.0044	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			999.17380	966.227	14.92	0.9769	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.51650	0.877	17.59	0.0046	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,456.68380	1,422.787	17.47	0.9948	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.58380	0.987	17.47	0.0052	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,756.27140	1,722.100	18.66	0.9984	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.17140	0.300	18.66	0.0016	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,376.90930	1,343.153	17.16	0.9930	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.21020	0.366	18.46	0.0020	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,506.57590	1,472.610	17.67	0.9957	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.47590	0.810	17.67	0.0043	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,996.16440	1,961.915	19.61	0.9994	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.06440	0.115	19.61	0.0006	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,486.61650	1,452.677	17.59	0.9954	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,826.22880	1,792.027	18.94	0.9988	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.12880	0.227	18.94	0.0012	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,796.24550	1,762.055	18.82	0.9986	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	Put		0.14550	0.256	18.82	0.0014	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		1,706.31020	1,672.166	18.46	0.9980	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.01070	0.019	21.36	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,396.11260	2,361.823	21.20	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.01260	0.023	21.20	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.05930	0.106	19.69	0.0006	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.01590	0.017	35.05	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		5,503.91590	5,538.217	35.05	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		8.23190	7.529	19.65	0.0297	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		1,312.13190	1,345.729	19.65	0.9703	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		2,436.11070	2,401.819	21.36	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		1,459.14860	1,493.134	20.00	0.9799	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		3.53350	3.417	20.29	0.0143	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put		1,587.43350	1,621.617	20.29	0.9857	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		89.05170	86.139	15.16	0.2770	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		372.95170	404.339	15.16	0.7230	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		2,016.15930	1,981.906	19.69	0.9994	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		469.57410	501.852	15.66	0.7854	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		15.50730	14.952	18.37	0.0572	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		1,019.40730	1,053.152	18.37	0.9428	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		139.73310	134.466	14.40	0.3964	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		243.63310	272.666	14.40	0.6036	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		5.24860	4.934	20.00	0.0201	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		277.35380	307.193	14.61	0.6398	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		96.06530	92.859	15.03	0.2948	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		349.96530	381.059	15.03	0.7052	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		178.22840	170.909	13.98	0.4752	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		182.12840	209.109	13.98	0.5248	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		65.67410	63.652	15.66	0.2146	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		218.03920	246.325	14.23	0.5730	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		150.41810	144.599	14.27	0.4192	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		224.31810	252.799	14.27	0.5808	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		253.38620	239.664	13.67	0.5941	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		117.28620	137.864	13.67	0.4059	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		123.45380	118.994	14.61	0.3602	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		134.02130	155.878	13.71	0.4399	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		219.02710	207.206	13.73	0.5429	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		142.92710	165.406	13.73	0.4571	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		360.32910	341.219	13.51	0.7240	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		64.22910	79.419	13.51	0.2760	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		154.13920	148.125	14.23	0.4270	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		78.49900	95.394	13.56	0.3149	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		290.93600	275.226	13.61	0.6445	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		94.83600	113.426	13.61	0.3555	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		437.52880	415.086	13.41	0.7951	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		41.42880	53.286	13.41	0.2049	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	12.90	Call			230.12130	217.678	13.71	0.5601	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			45.41400	57.922	13.43	0.2183	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			382.71510	362.589	13.48	0.7463	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			56.61510	70.789	13.48	0.2537	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			521.41500	495.908	13.31	0.8552	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			25.31500	34.108	13.31	0.1448	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			324.59900	307.194	13.56	0.6851	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			26.66200	35.745	13.32	0.1503	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			478.71560	454.696	13.36	0.8266	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			32.61560	42.896	13.36	0.1734	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			610.67300	582.533	13.21	0.9030	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			14.57300	20.733	13.21	0.0970	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			421.51400	399.722	13.43	0.7817	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			18.31240	25.467	13.25	0.1146	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			538.88070	512.809	13.29	0.8657	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			22.78070	31.009	13.29	0.1343	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			734.14180	702.553	13.29	0.9446	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			8.04180	10.753	13.29	0.0554	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			512.76200	487.545	13.32	0.8497	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			8.97560	11.910	13.11	0.0612	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			619.84190	591.467	13.20	0.9072	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			13.74190	19.667	13.20	0.0928	0.00	0	201
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			193.47300	188.421	14.20	0.4833	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			190.57300	219.821	14.20	0.5167	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			203.20440	196.787	14.12	0.4988	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			180.30440	208.187	14.12	0.5012	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			37.61030	38.946	18.04	0.1083	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,009.81030	1,045.446	18.04	0.8917	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.08630	0.085	22.91	0.0003	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,772.28630	3,806.585	22.91	0.9997	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,878.22290	1,844.142	17.13	0.9971	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.13850	0.238	18.61	0.0011	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.42290	0.642	17.13	0.0029	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,628.74660	1,594.824	16.08	0.9941	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.94660	1.324	16.08	0.0059	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			145.46990	144.403	15.16	0.3445	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			387.66990	420.903	15.16	0.6555	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,227.93850	2,193.738	18.61	0.9989	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			364.76490	352.808	13.97	0.6373	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			132.46490	154.808	13.97	0.3627	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			369.51280	359.936	14.09	0.5937	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			187.81280	212.535	14.09	0.4063	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,948.34930	1,914.819	16.01	0.9895	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			2.44930	3.319	16.01	0.0105	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			172.72400	173.236	16.05	0.3078	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			636.82400	671.736	16.05	0.6922	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		12.93630	14.824	29.66	0.0244	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,897.03630	3,933.324	29.66	0.9756	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		2,297.03670	2,263.058	17.20	0.9951	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		1.13670	1.558	17.20	0.0049	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		554.69740	543.421	14.09	0.6786	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		160.29740	183.421	14.09	0.3214	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		365.73770	365.874	14.95	0.4974	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		373.63770	408.074	14.95	0.5026	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		361.44490	361.994	15.03	0.4905	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		387.04490	421.894	15.03	0.5095	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		23.15850	25.595	29.18	0.0346	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		4,312.35850	4,349.095	29.18	0.9654	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,363.74090	2,330.390	16.56	0.9900	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		2.94090	3.890	16.56	0.0100	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,016.80620	1,984.416	15.69	0.9802	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		6.00620	7.916	15.69	0.0198	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		190.13970	195.281	17.00	0.2849	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		879.33970	918.781	17.00	0.7151	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		941.84550	925.301	13.84	0.8113	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		90.04550	107.401	13.84	0.1887	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		148.09120	173.385	13.99	0.2667	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,085.52410	1,066.178	13.92	0.8515	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		66.52410	81.078	13.92	0.1485	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,243.35390	1,220.720	13.97	0.8909	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		44.35390	55.620	13.97	0.1091	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		825.64750	812.847	13.85	0.7616	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		126.64750	147.747	13.85	0.2384	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,154.77930	1,133.924	13.94	0.8700	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		55.77930	68.824	13.94	0.1300	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,428.11990	1,401.478	14.12	0.9241	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		29.11990	36.378	14.12	0.0759	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,102.69550	1,082.966	13.93	0.8562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		63.69550	77.866	13.93	0.1438	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,288.40040	1,264.927	13.98	0.9004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		39.40040	49.827	13.98	0.0996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,619.18060	1,590.671	14.58	0.9453	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		20.18060	25.571	14.58	0.0547	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,207.67180	1,185.735	13.96	0.8828	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		48.67180	60.635	13.96	0.1172	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,475.58360	1,448.430	14.23	0.9300	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		26.58360	33.330	14.23	0.0700	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,205.51120	2,173.659	15.97	0.9806	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		6.51120	8.559	15.97	0.0194	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,333.90890	1,309.630	13.99	0.9094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		34.90890	44.530	13.99	0.0906	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,812.91030	1,782.960	15.04	0.9609	0.00	0	1,197

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	11.40	Put		13.91030	17.860	15.04	0.0391	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,008.54010	1,977.500	15.51	0.9724	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		9.54010	12.400	15.51	0.0276	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,609.55680	1,581.130	14.56	0.9444	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		20.55680	26.029	14.56	0.0556	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,254.91390	2,222.894	16.09	0.9823	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		5.91390	7.794	16.09	0.0177	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,049.22510	4,015.428	21.02	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.22510	0.329	21.02	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,999.26930	3,965.490	21.01	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.26930	0.390	21.01	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,949.32120	3,915.524	20.87	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.32120	0.424	20.87	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		53.32770	57.631	22.45	0.0810	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,654.32770	2,692.531	22.45	0.9190	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		101.45700	107.316	19.74	0.1503	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,742.45700	1,782.216	19.74	0.8497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1.34760	1.626	28.64	0.0027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,572.34760	7,606.526	28.64	0.9973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		90.14270	95.748	20.19	0.1346	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,891.14270	1,930.648	20.19	0.8654	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		274.06220	280.252	16.41	0.3600	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		735.06220	775.151	16.41	0.6400	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		46.86750	52.140	25.78	0.0665	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,347.86750	3,387.040	25.78	0.9335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		147.01410	153.567	18.42	0.2109	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,318.01410	1,358.467	18.42	0.7891	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		337.01470	342.264	15.82	0.4243	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		578.01470	617.164	15.82	0.5757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		92.13270	97.785	20.11	0.1373	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,863.13270	1,902.685	20.11	0.8627	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		289.86510	295.866	16.25	0.3766	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		690.86510	730.766	16.25	0.6234	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		423.32490	426.584	15.17	0.5043	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		424.32490	461.484	15.17	0.4957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		201.29900	208.139	17.36	0.2781	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		1,002.29900	1,043.039	17.36	0.7219	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		350.03150	355.023	15.71	0.4370	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		551.03150	589.923	15.71	0.5630	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		516.71970	516.164	14.76	0.5772	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		317.71970	351.064	14.76	0.4228	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		318.43980	324.016	15.98	0.4059	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		619.43980	658.916	15.98	0.5941	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		468.03740	468.870	14.95	0.5403	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		369.03740	403.770	14.95	0.4597	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		626.54240	622.579	14.40	0.6522	0.00	0	17,883

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	12.80	Put			227.54240	257.479	14.40	0.3478	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			392.29490	396.347	15.39	0.4766	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			473.29490	511.247	15.39	0.5234	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			569.51870	567.364	14.58	0.6146	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			270.51870	302.264	14.58	0.3854	30,226.37	100	100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			773.96990	765.136	13.97	0.7369	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			144.96990	170.036	13.97	0.2631	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			491.87230	492.036	14.85	0.5587	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			342.87230	376.936	14.85	0.4413	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			753.45620	745.308	14.03	0.7261	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			154.45620	180.208	14.03	0.2739	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,068.45120	1,049.493	13.92	0.8466	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			69.45120	84.393	13.92	0.1534	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			591.81550	588.961	14.51	0.6296	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			252.81550	283.861	14.51	0.3704	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			780.89310	771.828	13.96	0.7405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			141.89310	166.728	13.96	0.2595	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,111.31670	1,091.398	13.93	0.8586	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			62.31670	76.298	13.93	0.1414	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			767.09120	758.485	13.99	0.7333	0.00	0	150
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,083.14120	2,052.218	15.46	0.9724	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			10.24120	12.918	15.46	0.0276	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			197.68510	205.291	17.68	0.2631	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,124.78510	1,165.991	17.68	0.7369	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			29.17960	32.418	28.41	0.0393	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,676.27960	4,713.118	28.41	0.9607	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,428.26670	2,395.997	16.18	0.9852	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			5.36670	6.697	16.18	0.0148	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,092.95610	2,061.982	15.48	0.9729	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			10.05610	12.682	15.48	0.0271	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			653.94150	655.830	14.61	0.6204	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			306.14150	341.030	14.61	0.3796	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			223.91290	234.563	18.33	0.2568	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,392.61290	1,435.863	18.33	0.7432	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,558.56270	1,537.390	14.19	0.9038	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			47.26270	58.690	14.19	0.0962	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			673.56580	676.793	14.65	0.6145	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			332.26580	368.093	14.65	0.3855	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			603.84110	609.338	14.95	0.5709	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			402.54110	440.638	14.95	0.4291	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,789.82790	1,767.264	14.58	0.9213	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			40.32790	49.964	14.58	0.0787	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			151.15260	161.185	20.42	0.1701	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,201.65260	2,243.885	20.42	0.8299	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,639.77380	1,620.364	14.25	0.8951	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			59.27380	71.664	14.25	0.1049	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	25/02/2016	Foreign Exchange Option	14.84	Call		229.87140	242.222	19.02	0.2403	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,689.37140	1,733.522	19.02	0.7597	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,077.81440	1,074.060	14.08	0.7515	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		191.61440	219.860	14.08	0.2485	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		23.16490	29.536	15.50	0.0441	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		46.86970	57.857	14.69	0.0820	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		1,873.47800	1,853.039	14.61	0.9131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		50.17800	61.739	14.61	0.0869	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		140.16750	151.716	23.42	0.1367	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		3,216.86750	3,260.417	23.42	0.8633	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,396.46490	2,370.836	15.50	0.9559	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,829.59260	6,865.438	27.09	0.9726	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		255.94900	270.615	19.13	0.2517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1,732.64900	1,779.315	19.13	0.7483	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		169.50460	182.110	21.01	0.1721	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,496.20460	2,540.810	21.01	0.8279	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		1,920.16970	1,899.157	14.69	0.9180	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,871.85210	2,915.527	21.99	0.8527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		352.14240	367.446	17.74	0.3337	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		1,238.84240	1,286.146	17.74	0.6663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		301.76870	316.916	18.41	0.2915	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		1,468.46870	1,515.616	18.41	0.7085	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		22.89260	26.738	27.09	0.0274	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,603.98910	1,650.914	18.80	0.7297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		487.61950	501.823	16.44	0.4374	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		824.31950	870.523	16.44	0.5626	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		437.00300	451.833	16.86	0.4003	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		953.70300	1,000.533	16.86	0.5997	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		145.15210	156.827	21.99	0.1473	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		1,159.50420	1,206.770	17.51	0.6496	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		902.42960	904.877	14.25	0.6824	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		279.12960	313.577	14.25	0.3176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		669.15770	679.297	15.28	0.5569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		505.85770	547.997	15.28	0.4431	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		277.28910	292.214	18.80	0.2703	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		682.41800	727.436	15.95	0.5152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,291.95440	1,282.147	13.96	0.8138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		128.65440	150.847	13.96	0.1862	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,071.24250	1,068.072	14.07	0.7471	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		197.94250	226.772	14.07	0.2529	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		372.80420	388.070	17.51	0.3504	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		255.41820	288.603	14.13	0.3010	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,464.29290	1,449.959	13.89	0.8558	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		90.99290	108.659	13.89	0.1442	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,455.84680	1,441.718	13.89	0.8539	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		92.54680	110.418	13.89	0.1461	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	13.55	Call			555.71800	568.736	15.95	0.4848	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			100.75470	119.674	13.91	0.1556	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,553.25540	1,537.419	14.05	0.8706	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			79.95540	96.119	14.05	0.1294	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,508.61400	1,493.518	13.97	0.8634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			85.31400	102.218	13.97	0.1366	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			938.71820	939.903	14.13	0.6990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			89.82990	107.342	13.90	0.1427	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,688.94760	1,671.012	14.29	0.8905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			65.64760	79.712	14.29	0.1095	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,661.60860	1,644.076	14.24	0.8868	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			68.30860	82.776	14.24	0.1132	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,414.05470	1,400.974	13.91	0.8444	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,589.18750	1,572.774	14.11	0.8762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			75.88750	91.474	14.11	0.1238	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,473.12990	1,458.642	13.90	0.8573	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,730.15910	1,712.788	14.32	0.8874	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			71.15910	85.988	14.32	0.1126	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			239.27120	254.868	19.83	0.2279	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,030.27120	2,078.068	19.83	0.7721	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			242.50610	260.804	20.61	0.2153	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,376.90610	2,427.804	20.61	0.7847	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,807.18540	1,790.105	14.36	0.8826	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			81.58540	97.105	14.36	0.1174	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,891.16280	1,875.178	14.40	0.8785	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			91.56280	108.578	14.40	0.1215	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			248.69830	269.284	21.46	0.2047	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,779.09830	2,832.684	21.46	0.7953	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			147.00720	171.454	13.97	0.1767	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			337.50930	359.724	20.05	0.2654	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,163.50930	2,218.424	20.05	0.7346	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,571.00720	1,562.754	13.97	0.8233	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			891.14760	905.932	15.41	0.5930	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			549.74760	597.132	15.41	0.4070	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			886.73530	901.657	15.44	0.5908	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			555.33530	602.857	15.44	0.4092	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			882.34870	897.402	15.46	0.5887	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			560.94870	608.602	15.46	0.4113	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			897.21110	912.437	15.44	0.5926	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			556.11110	603.837	15.44	0.4074	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			892.82150	908.179	15.46	0.5904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			561.72150	609.579	15.46	0.4096	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			430.20540	453.153	18.99	0.3248	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,719.10540	1,774.553	18.99	0.6752	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,625.59160	1,615.834	14.03	0.8293	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			144.49160	167.234	14.03	0.1707	0.00	0	330

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	13.29	Call			901.62630	916.719	15.41	0.5947	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			550.52630	598.119	15.41	0.4053	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,978.31350	1,966.197	14.48	0.8750	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			100.51350	120.497	14.48	0.1250	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			272.66610	293.688	22.65	0.2018	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,214.86610	3,267.988	22.65	0.7982	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			304.73010	329.836	24.24	0.2034	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,686.13010	3,742.436	24.24	0.7966	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,056.93060	2,047.158	14.52	0.8731	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			108.33060	129.758	14.52	0.1269	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,384.89700	1,392.421	14.40	0.7361	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			299.59700	338.021	14.40	0.2639	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			455.17020	478.907	20.02	0.3047	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,189.87020	2,244.507	20.02	0.6953	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,136.77350	2,129.511	14.54	0.8720	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			114.57350	138.011	14.54	0.1280	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			343.68240	366.386	25.83	0.2043	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,221.48240	4,274.886	25.83	0.7957	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,149.02170	1,166.629	15.41	0.6309	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			566.92170	615.428	15.41	0.3691	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,144.49920	1,162.224	15.43	0.6291	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			572.39920	621.024	15.43	0.3709	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,140.00050	1,157.841	15.46	0.6272	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			577.90050	626.641	15.46	0.3728	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,159.11860	1,177.597	15.42	0.6322	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			567.01860	616.497	15.42	0.3678	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,154.57900	1,173.188	15.44	0.6304	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			572.47900	622.088	15.44	0.3696	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,150.06850	1,168.796	15.46	0.6285	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			577.96850	627.696	15.46	0.3715	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,228.22870	2,219.957	14.55	0.8713	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			123.72870	146.457	14.55	0.1287	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			351.67800	375.203	26.37	0.1982	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,697.17800	4,751.703	26.37	0.8018	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			333.54510	355.893	26.28	0.1853	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,129.14510	5,182.793	26.28	0.8147	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,304.30750	2,296.524	14.58	0.8709	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			129.90750	153.424	14.58	0.1291	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,392.43590	2,383.919	14.53	0.8717	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			135.63590	158.819	14.53	0.1283	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			309.23120	330.903	26.09	0.1702	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,652.43120	5,705.803	26.09	0.8298	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,768.82270	1,772.876	14.47	0.7660	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			312.02270	347.976	14.47	0.2340	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,761.53540	1,765.734	14.47	0.7645	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			314.73540	350.834	14.47	0.2355	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	14/12/2016	Foreign Exchange Option	12.66	Call			1,754.26450	1,759.411	14.48	0.7629	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			317.46450	354.511	14.48	0.2371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,392.40830	1,412.256	15.58	0.6560	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			593.10830	644.956	15.58	0.3440	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			279.06040	300.381	25.58	0.1566	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,979.76040	6,033.081	25.58	0.8434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,448.28360	2,438.607	14.48	0.8725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			138.98360	161.307	14.48	0.1275	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,401.83440	1,421.436	15.53	0.6593	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			582.53440	634.136	15.53	0.3407	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,397.11030	1,416.838	15.55	0.6576	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			587.81030	639.538	15.55	0.3424	0.00	0	0
Total \$ / R Option												911,377.97	9,100	1,832,855
Total \$ / R												1,351,863,181.37	112,740	2,646,371
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.96180		12.99610			0.0000	1,620,225.00	125	1,277
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.16510		13.19900			0.0000	1,184,859.00	90	303
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.39130		13.42330			0.0000	602,608.50	45	170
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.60860		13.64110			0.0000	0.00	0	7
Total \$ / R MAXI Future												3,407,692.50	260	1,757
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			130,717.67250	127,351.210	16.80	0.9911	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			107.67250	171.210	16.80	0.0089	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			129,722.14880	126,356.342	16.74	0.9909	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			112.14880	176.342	16.74	0.0091	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			128,725.86650	125,361.641	16.67	0.9906	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			115.86650	181.641	16.67	0.0094	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3,188.73840	3,970.144	14.00	0.0823	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			137,147.02130	134,573.127	14.00	0.9161	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3,247.02130	4,063.127	14.00	0.0839	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			139,031.45390	136,410.532	14.02	0.9190	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3,131.45390	3,900.532	14.02	0.0810	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			138,088.73840	135,480.144	14.00	0.9177	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			119,038.81400	118,352.613	14.01	0.7851	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			15,708.81400	18,222.613	14.01	0.2149	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			118,274.85700	117,611.502	14.01	0.7828	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			15,944.85700	18,481.502	14.01	0.2172	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			117,513.42760	116,872.946	14.02	0.7805	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			16,183.42760	18,742.946	14.02	0.2195	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			83,803.20130	85,499.904	15.76	0.5631	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			63,693.20130	68,639.904	15.76	0.4369	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			83,398.91840	85,106.928	15.79	0.5610	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			64,288.91840	69,246.928	15.79	0.4390	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			82,997.02610	84,716.699	15.81	0.5589	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			64,887.02610	69,856.699	15.81	0.4411	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												3,407,692.50	260	1,757
£ / R	On	14/09/2015	Foreign Exchange Future			20.31610		20.33480			0.0000	39,047,544.20	1,922	26,647
£ / R	On	11/12/2015	Foreign Exchange Future			20.62460		20.64230			0.0000	13,674,109.80	663	6,889
£ / R	On	14/03/2016	Foreign Exchange Future			20.97030		20.98610			0.0000	2,201,881.50	105	1,127
£ / R	On	13/06/2016	Foreign Exchange Future			21.30470		21.32180			0.0000	0.00	0	0
Total £ / R Future												54,923,535.50	2,690	34,663
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,354.80000	9,336.100	15.09	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	15.09	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,335.76710	2,317.274	17.59	0.9960	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			0.96710	1.174	17.59	0.0040	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,176.19250	2,157.778	17.09	0.9943	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			1.39250	1.678	17.09	0.0057	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,400.00740	1,382.259	13.51	0.9773	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			5.20740	6.159	13.51	0.0227	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,390.09920	1,372.370	13.47	0.9769	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			5.29920	6.270	13.47	0.0231	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,380.19310	1,362.484	13.42	0.9764	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			5.39310	6.384	13.42	0.0236	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			171.97920	163.246	11.46	0.3877	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			337.17920	347.146	11.46	0.6123	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,837.36390	1,819.074	15.61	0.9896	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			2.56390	2.974	15.61	0.0104	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,166.94970	2,154.752	12.15	0.9496	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			24.64970	30.152	12.15	0.0504	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,157.16190	2,145.024	12.13	0.9491	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			24.86190	30.424	12.13	0.0509	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,363.95160	1,353.716	11.97	0.8296	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			121.65160	129.116	11.97	0.1704	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			926.14870	916.929	12.18	0.6871	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			283.84870	292.329	12.18	0.3129	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			728.21360	720.357	12.34	0.5963	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			415.91360	425.757	12.34	0.4037	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			518.70360	513.324	12.70	0.4744	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			646.40360	658.724	12.70	0.5256	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,500.90200	2,487.005	13.03	0.9634	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			18.60200	22.404	13.03	0.0366	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,176.73980	2,164.484	12.18	0.9501	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			24.43980	29.884	12.18	0.0499	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			302.90250	304.211	13.92	0.3092	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,160.60250	1,179.611	13.92	0.6908	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,787.12940	2,772.192	13.78	0.9718	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			14.82940	17.592	13.78	0.0282	0.00	0	830

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	19.19	Call			1,956.59030	1,948.355	12.31	0.8421	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			160.49030	168.055	12.31	0.1579	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,948.31880	1,940.084	12.31	0.8408	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			162.21880	169.784	12.31	0.1592	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,940.06150	1,931.826	12.31	0.8395	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			163.96150	171.526	12.31	0.1605	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,419.67160	1,413.232	12.63	0.6549	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			587.87160	598.532	12.63	0.3451	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,414.24140	1,407.844	12.64	0.6533	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			592.44140	603.144	12.64	0.3467	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,408.83010	1,402.469	12.65	0.6516	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			597.03010	607.769	12.65	0.3484	0.00	0	0
Total £ / R Option												0.00	0	101,580
Total £ / R												54,923,535.50	2,690	136,243
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10483		0.10462			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10663		0.10642			0.0000	0.00	0	5,878
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10872		0.10850			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	5,902
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			20.49200	20.925	14.72	0.1092	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			558.89200	538.025	14.72	0.8908	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,461.66020	1,482.931	16.90	0.9997	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.06020	0.031	16.90	0.0003	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			471.58080	489.885	11.25	0.9470	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			9.98080	6.985	11.25	0.0530	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,647.79530	1,669.219	14.91	0.9815	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.09530	6.119	14.91	0.0185	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			723.48810	739.585	12.99	0.8224	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			81.78810	76.485	12.99	0.1776	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			209.62720	214.280	14.89	0.3691	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			567.92720	551.180	14.89	0.6309	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			983.55180	999.616	13.73	0.8052	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			134.05180	127.515	13.73	0.1948	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			431.65100	437.260	15.18	0.4820	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			582.15100	565.160	15.18	0.5180	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			200.31490	204.390	17.76	0.2511	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,350.81490	1,332.290	17.76	0.7489	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	5,902
€ / R	On	14/09/2015	Foreign Exchange Future			14.51990		14.37660			0.0000	27,936,287.60	1,924	35,174
€ / R	On	21/09/2015	Foreign Exchange Future			14.53850		14.39690			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.63640		14.49300			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	11/12/2015	Foreign Exchange Future			14.76930		14.62420			0.0000	22,892,415.00	1,550	43,531
€ / R	On	25/01/2016	Foreign Exchange Future			14.90400		14.75690			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.05210		14.90290			0.0000	9,031,260.00	600	3,550
€ / R	On	13/06/2016	Foreign Exchange Future			15.33230		15.18210			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.64720		15.49320			0.0000	0.00	0	0
Total € / R Future												59,859,962.60	4,074	82,505
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,377.82640	1,521.053	16.80	0.9944	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			1.22640	1.153	16.80	0.0056	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,347.95570	1,491.184	16.69	0.9938	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			109.28930	168.567	13.56	0.4454	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			332.68930	248.667	13.56	0.5546	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			49.59330	81.947	14.47	0.2535	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.86360	0.807	17.16	0.0039	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,457.52970	1,600.766	17.09	0.9958	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.92970	0.866	17.09	0.0042	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			19.58500	33.394	15.52	0.1176	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			892.98500	763.494	15.52	0.8824	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			19.09180	32.584	15.56	0.1150	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			1.35570	1.284	16.69	0.0062	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			188.57600	277.375	13.24	0.6167	1,664,251.20	6,000	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			191.97600	137.475	13.24	0.3833	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.41340	0.394	17.89	0.0020	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,477.46360	1,620.706	17.16	0.9961	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			902.49180	772.684	15.56	0.8850	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			572.99330	462.047	14.47	0.7465	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			20.09100	34.275	15.49	0.1203	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			883.49100	754.375	15.49	0.8797	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,116.68310	2,259.981	19.49	0.9996	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.08310	0.081	19.49	0.0004	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,677.01340	1,820.294	17.89	0.9980	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			245.86000	341.776	13.43	0.6427	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			188.96000	143.276	13.43	0.3573	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			240.63450	335.593	13.43	0.6361	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			193.73450	147.093	13.43	0.3639	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			80.69470	123.802	14.36	0.3165	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			533.79470	435.302	14.36	0.6835	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			251.15950	348.026	13.42	0.6493	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			184.25950	139.526	13.42	0.3507	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			397.92320	495.255	13.43	0.6451	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			254.92320	208.855	13.43	0.3549	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			181.96370	236.997	14.30	0.3888	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			608.96370	520.597	14.30	0.6112	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			408.79730	507.403	13.41	0.6543	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			245.79730	201.003	13.41	0.3457	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			403.33510	501.304	13.42	0.6497	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	26/10/2015	Foreign Exchange Option	14.34	Put		250.33510	204.904	13.42	0.3503	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,602.94400	1,747.145	14.23	0.9455	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		28.74400	27.845	14.23	0.0545	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		866.81220	993.851	13.37	0.8031	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		142.61220	124.551	13.37	0.1969	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		0.00000	288.979	15.21	0.3568	3,467,752.80	12,000	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		0.00000	809.679	15.21	0.6432	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		83.34080	105.019	17.96	0.1448	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,959.14080	1,835.719	17.96	0.8552	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,675.15030	3,820.298	19.14	0.9979	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.95030	0.998	19.14	0.0021	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		311.81520	379.772	14.60	0.4436	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		677.61520	600.472	14.60	0.5564	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		308.84130	376.336	14.62	0.4404	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		684.64130	607.036	14.62	0.5596	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		305.89890	372.926	14.64	0.4373	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		691.69890	613.626	14.64	0.5627	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		606.91790	713.472	13.63	0.6786	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		282.71790	244.172	13.63	0.3214	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		470.70180	551.903	14.31	0.5142	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		633.80180	567.903	14.31	0.4858	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		594.22940	691.854	13.89	0.6011	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		457.32940	407.854	13.89	0.3989	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		589.52200	686.730	13.90	0.5982	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		462.62200	412.730	13.90	0.4018	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		496.36750	581.804	14.20	0.5341	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		589.46750	527.804	14.20	0.4659	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		598.96470	697.006	13.88	0.6041	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		452.06470	403.006	13.88	0.3959	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		73.89750	71.748	13.79	0.0940	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,231.49170	1,366.492	13.30	0.8109	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		178.59170	164.392	13.30	0.1891	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,671.85390	1,569.132	16.88	0.7133	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,097.53610	1,229.172	13.30	0.7740	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		224.63610	207.072	13.30	0.2260	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		1,914.26870	2,061.940	14.00	0.9202	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		61.36870	59.840	14.00	0.0798	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,776.79750	1,923.848	13.79	0.9060	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		717.55260	654.114	14.50	0.4777	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,126.63620	1,259.063	13.30	0.7825	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		213.73620	196.963	13.30	0.2175	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		297.98820	348.058	16.59	0.3081	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,545.08820	1,445.958	16.59	0.6919	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		274.75390	321.232	16.88	0.2867	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		216.42550	199.455	13.30	0.2196	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,112.03910	1,244.070	13.30	0.7783	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			219.13910	201.970	13.30	0.2217	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			626.52590	720.059	14.26	0.5589	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			623.62590	567.959	14.26	0.4411	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			570.45260	656.214	14.50	0.5223	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,119.32550	1,251.556	13.30	0.7804	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			551.55700	626.050	16.07	0.4193	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,329.45700	1,253.750	16.07	0.5807	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			765.62840	859.219	14.75	0.5446	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			298.57540	281.006	13.31	0.2426	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			823.52840	766.919	14.75	0.4554	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			762.01750	855.347	14.77	0.5426	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			829.91750	773.047	14.77	0.4574	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			758.42680	851.501	14.79	0.5407	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			836.32680	779.201	14.79	0.4593	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,280.67540	1,413.306	13.31	0.7574	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,174.20950	1,285.588	14.18	0.6473	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			641.00950	598.388	14.18	0.3527	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,183.29370	1,295.243	14.14	0.6509	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			630.09370	588.043	14.14	0.3491	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,178.74080	1,290.402	14.16	0.6491	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			635.54080	593.202	14.16	0.3509	0.00	0	0
Total € / R Option												5,132,004.00	18,000	294,140
Total € / R												64,991,966.60	22,074	376,645
AUS / R	On	14/09/2015	Foreign Exchange Future			9.50610		9.51120			0.0000	209,134.20	22	2,330
AUS / R	On	11/12/2015	Foreign Exchange Future			9.60980		9.61360			0.0000	0.00	0	8,883
AUS / R	On	14/03/2016	Foreign Exchange Future			9.73190		9.73410			0.0000	0.00	0	1,975
AUS / R	On	13/06/2016	Foreign Exchange Future			9.85290		9.85610			0.0000	0.00	0	0
Total AUS / R Future												209,134.20	22	13,188
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			832.02490	837.251	15.93	0.9770	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.10910	3.242	16.00	0.0222	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			841.90910	847.142	16.00	0.9778	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.99810	3.138	16.07	0.0215	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			851.79810	857.038	16.07	0.9785	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.22490	3.351	15.93	0.0230	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.42110	1.494	18.87	0.0046	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,364.75370	2,361.016	19.30	0.9963	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.15370	1.216	19.30	0.0037	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,314.88050	2,311.148	19.09	0.9959	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.28050	1.348	19.09	0.0041	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,265.02110	2,261.294	18.87	0.9954	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			475.97400	477.532	11.89	0.6278	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			231.87400	235.632	11.89	0.3722	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			470.35330	471.904	11.90	0.6232	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	14/03/2016	Foreign Exchange Option	9.50	Put			236.25330	240.004	11.90	0.3768	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			464.78110	466.321	11.91	0.6187	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			240.68110	244.421	11.91	0.3813	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			606.29720	611.867	13.48	0.5534	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			369.19990	371.582	13.50	0.4435	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			613.09990	618.682	13.50	0.5565	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			375.62100	377.983	13.45	0.4496	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			599.52100	605.083	13.45	0.5504	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			372.39720	374.767	13.48	0.4466	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												209,134.20	22	13,188
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.89350		9.89280			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.04570		10.04430			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			287.60810	297.195	13.14	0.7799	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			34.80810	43.695	13.14	0.2201	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			279.82840	289.630	13.15	0.7707	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			37.02840	46.130	13.15	0.2293	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			272.15130	282.163	13.16	0.7613	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			39.35130	48.663	13.16	0.2387	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			150.48430	162.296	14.89	0.3152	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			596.18430	606.596	14.89	0.6848	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			148.28600	160.011	14.92	0.3115	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			603.98600	614.311	14.92	0.6885	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			146.11890	157.760	14.94	0.3079	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			611.81890	622.060	14.94	0.6921	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future			410.99310		419.28300			0.0000	0.00	0	24,000
Total CF CANDCO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			259.27300	250.983		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			259.29300	251.003		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			259.28300	250.993		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
Total CF CANDCO CAGH 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 CF CANDO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.45720		13.38410			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.71370		13.64020			0.0000	0.00	0	7,345
Total CHF / R Future												0.00	0	8,896
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			613.69000	682.018	13.34	0.9297	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			19.59000	14.818	13.34	0.0703	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			604.64750	672.397	13.26	0.9278	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			20.54750	15.197	13.26	0.0722	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			595.64360	663.145	13.25	0.9248	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			21.54360	15.945	13.25	0.0752	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			291.57970	328.102	14.99	0.4151	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			661.37970	624.402	14.99	0.5849	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			297.42330	334.392	14.95	0.4214	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			647.22330	610.692	14.95	0.5786	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			294.48820	331.232	14.97	0.4182	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			654.28820	617.532	14.97	0.5818	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,896
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00480		2.01120			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.01830		2.02670			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	Put			203.85730	242.849	12.73	0.4647	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			263.73530	243.025	12.80	0.4758	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			251.73530	295.025	12.80	0.5242	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			379.07320	349.254	12.89	0.5935	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			167.07320	201.254	12.89	0.4065	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			315.85730	290.849	12.73	0.5353	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			717.34260	694.844	14.60	0.5364	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			550.34260	611.844	14.60	0.4636	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			829.00650	800.956	14.61	0.5849	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			462.00650	517.956	14.61	0.4151	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			771.92170	744.322	14.55	0.5608	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			504.92170	561.322	14.55	0.4392	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.94630		1.92710			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.98120		1.96140			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 DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,874.17190	2,065.855	18.29	0.9910	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			3.17190	2.856	18.29	0.0090	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,774.70630	1,966.653	18.03	0.9886	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			3.70630	3.653	18.03	0.0114	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,675.35030	1,867.421	17.64	0.9862	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			4.35030	4.421	17.64	0.0138	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			486.49510	583.578	14.22	0.4934	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			772.49510	671.578	14.22	0.5066	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			451.95620	541.546	14.29	0.4685	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			837.95620	729.546	14.29	0.5315	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			419.69210	505.091	14.42	0.4445	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			905.69210	793.091	14.42	0.5555	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			0.12450		0.12540			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12450		0.12450			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12390		0.12350			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			0.06440		0.06490			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05920		0.06100			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05620		0.05820			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	04/09/2015	Foreign Exchange Future			8.57190		8.49410			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.58140		8.50390			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.65830		8.57780			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.75210		8.67040			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			142.14650	204.609	12.27	0.8091	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			38.04650	22.709	12.27	0.1909	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			134.90960	196.309	12.20	0.7971	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			40.80960	24.409	12.20	0.2029	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			127.83640	188.122	12.13	0.7845	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			43.73640	26.222	12.13	0.2155	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.57290	4.587	12.51	0.0408	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	14/09/2015	Foreign Exchange Option	9.09	Put			588.67290	513.187	12.51	0.9592	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.42560	4.347	12.58	0.0387	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			598.52560	522.947	12.58	0.9613	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.28720	4.121	12.65	0.0368	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			608.38720	532.721	12.65	0.9632	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			67.57410	85.782	12.34	0.2501	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			579.77410	517.482	12.34	0.7499	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			66.16640	84.069	12.38	0.2458	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			588.36640	525.768	12.38	0.7542	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			64.79010	82.367	12.41	0.2414	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			596.99010	534.067	12.41	0.7586	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			170.68450	199.125	13.42	0.3524	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			640.28450	587.025	13.42	0.6476	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			168.55190	196.684	13.44	0.3488	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			648.15190	594.584	13.44	0.6512	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			166.45820	194.276	13.47	0.3452	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			656.05820	602.176	13.47	0.6548	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			1.12020		1.10620			0.0000	0.00	0	516
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12190		1.10800			0.0000	2,177,607.90	1,941	3,337
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12400		1.11020			0.0000	0.00	0	0
Total QUANTO € / \$ Future												2,177,607.90	1,941	3,853
Total QUANTO € / \$												2,177,607.90	1,941	3,853
RAIN	On	14/09/2015	Foreign Exchange Future			22,743.07000		22,684.19000			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			4.43040		4.39600			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.37620		4.34430			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			14.63990	26.297	18.78	0.2165	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			228.63990	205.897	18.78	0.7835	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			17.28640	30.534	18.76	0.2432	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			211.28640	190.135	18.76	0.7568	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			15.80850	28.352	18.77	0.2296	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			219.80850	197.952	18.77	0.7704	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			99.78810	119.499	17.32	0.4137	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			245.48810	233.299	17.32	0.5863	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			96.49840	115.802	17.33	0.4047	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	11/12/2015	Foreign Exchange Option	4.50	Put			252.19840	239.602	17.33	0.5953	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			93.29570	112.190	17.33	0.3958	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			258.99570	245.990	17.33	0.6042	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			1.59080		1.61210			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.55100		1.57170			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	130
Total ZMW / R												0.00	0	130
Total Futures												1471529736.10	112,627	1,084,583
Total Options												6043381.97	27,100	2,236,575
Grand Total:												1,477,573,118.07	139,727	3,321,158