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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/09/2015 Foreign Exchange Future			13.58670		13.48910			0.0000	81,520,200.00	6,000	0
\$ / R On 08/09/2015 Foreign Exchange Future			13.56620		13.49560			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.56190		13.49790			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.57090		13.50260			0.0000	854,220,300.50	62,945	549,914
\$ / R On 16/09/2015 Foreign Exchange Future			13.57550		13.50800			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.57790		13.51070			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.59230		13.52690			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.59710		13.53230			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.60430		13.54030			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.60910		13.54570			0.0000	0.00	0	0
\$ / R On 02/10/2015 Foreign Exchange Future			13.61390		13.55110			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.64040		13.57850			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.67680		13.61470			0.0000	0.00	0	350
\$ / R On 05/11/2015 Foreign Exchange Future			13.69620		13.63400			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.72580		13.66350			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.72830		13.66590			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.73320		13.67080			0.0000	109,865,600.00	8,000	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.74310		13.68070			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.74560		13.68310			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.77780		13.71520			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.78540		13.72270			0.0000	453,925,651.20	32,928	217,434

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Future			13.81070		13.74770			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			13.86870		13.80510			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.90410		13.84000			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.94450		13.87990			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.96220		13.89740			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.97730		13.91240			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.01540		13.95010			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.02310		13.95770			0.0000	29,027,817.00	2,070	25,293
\$ / R	On	29/03/2016	Foreign Exchange Future			14.06170		13.99570			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.13380		14.06660			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.21370		14.14520			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.23940		14.17050			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.24730		14.17840			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.25820		14.18900			0.0000	0.00	0	14,960
\$ / R	On	28/06/2016	Foreign Exchange Future			14.29890		14.22840			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.37760		14.30470			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.41830		14.34420			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.45900		14.38370			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.51050		14.43370			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.51970		14.44310			0.0000	725,985.00	50	750
\$ / R	On	28/09/2016	Foreign Exchange Future			14.54040		14.46420			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.60500		14.52980			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.68120		14.60720			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.71810		14.64470			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.72960		14.65640			0.0000	0.00	0	0
Total \$ / R Future												1,529,285,553.70	111,993	816,384
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			459.36320	556.700	22.32	1.0000	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			0.26320	0.000	22.32	0.0000	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			469.33160	566.700	22.32	1.0000	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			0.23160	0.000	22.32	0.0000	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			344.56440	402.806	20.08	0.8926	0.00	0	1,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			28.96440	16.606	20.08	0.1074	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			553.74370	620.643	21.69	0.9674	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			8.14370	4.443	21.69	0.0326	0.00	0	3,000
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,338.20620	1,402.016	25.33	0.9991	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.30620	0.116	25.33	0.0009	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,502.62200	2,570.917	32.58	0.9999	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.02200	0.017	32.58	0.0001	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,332.63930	2,400.929	31.40	0.9998	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.03930	0.029	31.40	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,302.64350	2,370.932	31.19	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			4,997.44810	4,929.117	46.33	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,942.61160	3,010.900	30.78	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.01160	0.000	30.78	0.0000	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,902.61150	2,970.900	31.17	1.0000	0.00	0	2,900

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	10.60	Put			0.01150	0.000	31.17	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			958.19830	890.580	22.11	0.9470	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,522.62060	2,590.916	32.72	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.02060	0.016	32.72	0.0001	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			6.89220	7.384	22.63	0.0354	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,084.29220	1,016.484	22.63	0.9646	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.04810	0.017	46.33	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Put			0.00000	317.321	19.00	0.6883	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			44.05580	48.521	20.03	0.1900	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			541.45580	477.621	20.03	0.8100	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			17.93600	19.005	21.51	0.0834	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			815.33600	748.106	21.51	0.9166	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			10.79830	11.480	22.11	0.0530	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			68.11000	51.033	17.65	0.2129	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			299.95760	348.976	17.65	0.7650	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			77.35760	58.076	17.65	0.2350	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			225.22640	264.452	17.68	0.6658	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			122.62640	93.552	17.68	0.3342	743,456.95	7,947	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Call			0.00000	88.221	19.00	0.3117	1,764,428.00	20,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			28.19320	21.434	17.60	0.1064	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			435.75800	495.952	17.61	0.8791	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			33.15800	25.052	17.61	0.1209	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			395.44260	453.054	17.62	0.8520	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			42.84260	32.154	17.62	0.1480	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			320.71000	371.933	17.65	0.7871	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			11.28290	9.133	17.57	0.0519	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			521.40960	585.519	17.59	0.9226	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			18.80960	14.620	17.59	0.0774	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			469.27060	531.227	17.60	0.8982	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			26.67060	20.327	17.60	0.1018	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			460.79320	522.334	17.60	0.8936	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			5.93700	4.992	18.06	0.0300	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			650.01160	717.164	17.55	0.9625	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			7.41160	6.264	17.55	0.0375	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			612.44410	678.973	17.56	0.9533	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			9.84410	8.073	17.56	0.0467	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			593.88290	660.033	17.57	0.9481	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			4.10350	3.354	19.39	0.0198	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			807.05560	874.568	19.08	0.9783	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			4.45560	3.668	19.08	0.0217	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			757.73050	825.170	18.57	0.9745	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			5.13050	4.270	18.57	0.0255	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			708.53700	775.892	18.06	0.9700	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			2.99950	2.378	20.61	0.0138	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			906.00770	973.638	20.10	0.9840	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			3.40770	2.738	20.10	0.0160	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	12.62	Call			886.19030	953.799	19.90	0.9830	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			3.59030	2.899	19.90	0.0170	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			836.70350	904.254	19.39	0.9802	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			2.52540	1.964	21.33	0.0113	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			1,005.25060	1,072.973	21.12	0.9881	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			2.65060	2.073	21.12	0.0119	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			995.31620	1,063.030	21.02	0.9877	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			2.71620	2.130	21.02	0.0123	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			955.59950	1,023.278	20.61	0.9862	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			2.04570	1.549	22.25	0.0087	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			1,104.69300	1,172.490	22.15	0.9910	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			2.09300	1.590	22.15	0.0090	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			1,064.89650	1,132.665	21.74	0.9900	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			2.29650	1.765	21.74	0.0100	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			1,025.12540	1,092.864	21.33	0.9887	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			1.44330	1.040	23.88	0.0057	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			1,234.17040	1,302.046	23.48	0.9937	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			1.57040	1.146	23.48	0.0063	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			1,204.27490	1,272.134	23.17	0.9931	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			1.67490	1.234	23.17	0.0069	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			1,114.64570	1,182.449	22.25	0.9913	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			1.02320	0.679	24.89	0.0037	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,373.74020	1,441.655	24.68	0.9959	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			1.14020	0.755	24.68	0.0041	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			1,303.95640	1,371.868	24.19	0.9947	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			1.35640	0.968	24.19	0.0053	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			1,274.04330	1,341.940	23.88	0.9943	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			0.82460	0.550	25.31	0.0030	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,443.48600	1,511.490	25.17	0.9968	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			0.88600	0.590	25.17	0.0032	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			1,423.55210	1,491.533	25.03	0.9965	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			0.95210	0.633	25.03	0.0035	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			1,403.62320	1,471.579	24.89	0.9963	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.29360	0.201	27.34	0.0011	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,702.95030	1,771.139	26.99	0.9987	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			0.35030	0.239	26.99	0.0013	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,503.31430	1,571.378	25.59	0.9974	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			0.71430	0.478	25.59	0.0026	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,463.42460	1,531.450	25.31	0.9970	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.14060	0.099	28.81	0.0005	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,902.77330	1,971.021	28.39	0.9993	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.17330	0.121	28.39	0.0007	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,882.78590	1,951.030	28.25	0.9993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			0.18590	0.130	28.25	0.0007	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,752.89360	1,821.101	27.34	0.9989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.11810	0.084	29.16	0.0005	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	11.50	Call			2,002.72230	2,070.987	29.09	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.12230	0.087	29.09	0.0005	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,992.72660	2,060.990	29.02	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.12660	0.090	29.02	0.0005	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,962.74060	2,030.999	28.81	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.04350	0.032	31.19	0.0002	13.99	433	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			2,262.64990	2,330.937	30.91	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.04990	0.037	30.91	0.0002	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			2,212.65920	2,280.943	30.56	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.05920	0.043	30.56	0.0002	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			2,012.71810	2,080.984	29.16	0.9995	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call			217.01370	251.402	17.87	0.6150	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put			159.01370	125.902	17.87	0.3850	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call			0.00000	213.288	18.06	0.5546	1,279,725.60	6,000	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put			0.00000	157.788	18.06	0.4454	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			555.76660	615.392	16.88	0.9160	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			25.06660	17.492	16.88	0.0840	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			538.54530	597.468	16.93	0.9079	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			27.84530	19.568	16.93	0.0921	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			107.87790	119.471	19.71	0.3055	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			510.97790	457.171	19.71	0.6945	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			511.22010	563.412	17.17	0.8219	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			68.92010	56.312	17.17	0.1781	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,740.34820	2,804.347	25.20	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.04820	0.047	25.20	0.0002	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,390.43630	2,454.421	23.47	0.9995	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.13630	0.121	23.47	0.0005	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,140.60150	2,204.570	22.44	0.9988	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,260.77450	3,196.615	28.95	0.9970	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.30150	0.270	22.44	0.0012	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			401.88520	445.714	17.31	0.7163	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			131.58520	111.414	17.31	0.2837	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			119.01010	129.456	19.75	0.2985	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			578.71010	525.157	19.75	0.7015	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			1.07450	0.915	28.95	0.0030	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			773.77400	834.379	16.83	0.9134	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			28.07400	25.279	16.83	0.0866	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			317.67120	351.990	18.00	0.5928	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			236.57120	208.090	18.00	0.4072	0.00	0	201
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			757.71830	813.594	16.34	0.8615	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			59.21830	53.194	16.34	0.1385	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			25.41580	23.946	30.49	0.0385	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,390.71580	3,327.146	30.49	0.9615	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,815.81990	2,877.750	22.15	0.9974	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.11990	0.950	22.15	0.0026	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,466.77080	2,528.691	20.89	0.9948	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	11.15	Put			2.07080	1.891	20.89	0.0052	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			404.19870	438.470	17.89	0.5629	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			349.49870	321.670	17.89	0.4371	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			761.57240	810.807	16.31	0.7892	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			127.57240	114.607	16.31	0.2108	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			980.31770	1,035.774	16.07	0.8730	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			66.31770	59.574	16.07	0.1270	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			710.35520	756.249	16.67	0.7274	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			196.85520	180.449	16.67	0.2726	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			702.49570	748.096	16.75	0.7195	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			206.59570	189.797	16.75	0.2805	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			729.75370	776.253	16.70	0.7292	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			198.95370	183.053	16.70	0.2708	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			467.99970	501.518	18.11	0.5385	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			467.29970	438.418	18.11	0.4615	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			949.85550	1,004.946	16.25	0.8181	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			116.75550	109.346	16.25	0.1819	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			889.57930	943.468	16.33	0.7952	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			136.47930	127.868	16.33	0.2048	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			818.54720	869.584	16.42	0.7649	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,826.52010	3,763.587	31.94	0.9319	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,886.40630	2,948.669	20.87	0.9933	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			3.30630	3.069	20.87	0.0067	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,538.71760	2,600.827	19.69	0.9886	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			5.61760	5.227	19.69	0.0114	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			499.97520	469.473	18.27	0.4774	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,126.15350	1,184.004	16.05	0.8737	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			73.05350	68.404	16.05	0.1263	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			410.04730	438.776	18.64	0.4838	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			576.94730	543.176	18.64	0.5162	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			59.62010	59.187	31.94	0.0681	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			285.03380	265.418	17.19	0.3389	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			586.12060	626.381	17.46	0.6258	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			333.02060	310.781	17.46	0.3742	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			485.09750	519.574	18.05	0.5494	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			451.99750	423.974	18.05	0.4506	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			453.07520	485.073	18.27	0.5226	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			165.44720	153.984	16.42	0.2351	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			688.36890	733.573	16.95	0.6929	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			245.26890	227.973	16.95	0.3071	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			682.62370	727.575	16.97	0.6894	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			249.52370	231.975	16.97	0.3106	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			638.13380	681.018	17.19	0.6611	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,419.70460	1,482.145	16.00	0.9169	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			44.50460	44.345	16.00	0.0831	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			132.85850	138.671	24.59	0.1584	0.00	0	53,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,210.15850	2,153.271	24.59	0.8416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		235.05700	248.761	21.65	0.2751	72,638.18	292	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,352.35700	1,303.361	21.65	0.7249	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		8.98950	9.967	33.79	0.0125	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,056.28950	6,994.567	33.79	0.9875	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		212.40990	224.242	22.15	0.2501	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,489.70990	1,438.842	22.15	0.7499	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		322.41800	343.142	20.18	0.3659	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		969.71800	927.742	20.18	0.6341	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		95.38970	96.795	26.70	0.1106	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,872.68970	2,811.395	26.70	0.8894	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		294.64550	313.105	20.58	0.3380	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,071.94550	1,027.705	20.58	0.6620	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		518.43030	553.304	18.20	0.5389	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		515.73030	487.904	18.20	0.4611	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		216.42650	228.595	22.06	0.2546	66,978.31	293	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,463.72650	1,413.195	22.06	0.7454	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		338.75140	360.715	19.97	0.3819	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		916.05140	875.315	19.97	0.6181	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		568.71320	606.431	17.88	0.5761	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		446.01320	421.031	17.88	0.4239	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		315.70870	335.918	20.27	0.3593	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		993.00870	950.518	20.27	0.6407	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		542.87120	579.276	18.04	0.5573	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		480.17120	453.876	18.04	0.4427	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		643.60490	684.857	17.44	0.6273	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		360.90490	339.457	17.44	0.3727	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		420.85050	448.686	19.04	0.4577	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		698.15050	663.286	19.04	0.5423	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		0.00000	611.074	17.85	0.5793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		0.00000	415.674	17.85	0.4207	719,948.23	1,732	1,732
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		744.49370	789.919	16.92	0.6892	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		271.79370	254.519	16.92	0.3108	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		0.00000	588.195	17.99	0.5636	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		0.00000	442.795	17.99	0.4364	4,427,946.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		663.74020	705.876	17.33	0.6403	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		341.04020	320.475	17.33	0.3597	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		833.79260	882.413	16.51	0.7376	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		211.09260	197.013	16.51	0.2624	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		614.47680	654.398	17.60	0.6080	2,617,591.20	4,000	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		391.77680	368.998	17.60	0.3920	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		0.00000	807.735	16.84	0.6990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		0.00000	242.335	16.84	0.3010	7,657,789.16	31,600	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		970.53240	1,026.578	16.34	0.7946	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		147.83240	141.178	16.34	0.2054	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		727.66900	772.444	17.00	0.6794	0.00	0	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	11/12/2015	Foreign Exchange Option	13.28	Put		284.96900	267.044	17.00	0.3206	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		865.49460	917.260	16.47	0.7524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		192.79460	181.860	16.47	0.2476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,077.13030	1,134.776	16.22	0.8308	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		114.43030	109.376	16.22	0.1692	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		773.29820	819.801	16.78	0.7055	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		250.59820	234.401	16.78	0.2945	14,064.04	60	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,000.37260	1,056.904	16.30	0.8053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		137.67260	131.504	16.30	0.1947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,230.92730	1,290.325	16.06	0.8740	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		78.22730	74.925	16.06	0.1260	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		898.17340	952.913	16.43	0.7669	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		175.47340	167.513	16.43	0.2331	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,205.98950	1,265.141	16.08	0.8677	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		83.28950	79.741	16.08	0.1323	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,560.49820	1,622.798	16.34	0.9303	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		37.79820	37.398	16.34	0.0697	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,046.06450	1,103.279	16.25	0.8208	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		123.36450	117.879	16.25	0.1792	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,239.29270	1,298.768	16.05	0.8761	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		76.59270	73.368	16.05	0.1239	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,607.62760	1,669.855	16.45	0.9353	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		34.92760	34.455	16.45	0.0647	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,222.58920	1,281.906	16.06	0.8719	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		79.88920	76.506	16.06	0.1281	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,579.32420	1,641.594	16.39	0.9323	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		36.62420	36.194	16.39	0.0677	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,750.20840	1,812.263	16.77	0.9486	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		27.50840	26.863	16.77	0.0514	32,074.78	1,194	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,290.00580	1,349.930	16.00	0.8881	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		67.30580	64.530	16.00	0.1119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,654.96440	1,717.127	16.56	0.9401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		32.26440	31.727	16.56	0.0599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,942.62830	2,004.546	17.21	0.9625	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		19.92830	19.146	17.21	0.0375	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,598.18400	1,660.425	16.43	0.9344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		35.48400	35.025	16.43	0.0656	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,798.08950	1,860.101	16.88	0.9524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		25.38950	24.701	16.88	0.0476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,137.07390	2,198.942	17.64	0.9729	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		14.37390	13.542	17.64	0.0271	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,712.02450	1,774.120	16.69	0.9453	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		29.32450	28.719	16.69	0.0547	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,991.07300	2,052.971	17.31	0.9654	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		18.37300	17.571	17.31	0.0346	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,727.95650	2,790.130	19.01	0.9901	0.00	0	1,177

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			5.25650	4.730	19.01	0.0099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,846.12660	1,908.101	16.99	0.9560	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			23.42660	22.701	16.99	0.0440	7,945.35	350	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,333.02330	2,394.907	18.07	0.9806	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			10.32330	9.507	18.07	0.0194	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,530.08250	2,592.024	18.50	0.9862	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			7.38250	6.624	18.50	0.0138	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,127.31230	2,189.181	17.62	0.9724	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			14.61230	13.781	17.62	0.0276	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,777.52610	2,839.853	19.20	0.9907	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.82610	4.453	19.20	0.0093	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,572.91970	4,635.602	24.08	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.21970	0.201	24.08	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,522.95920	4,585.638	24.08	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.25920	0.238	24.08	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,473.00500	4,535.680	24.08	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.30500	0.280	24.08	0.0006	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			409.00000	436.075	19.38	0.4300	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			811.30000	775.375	19.38	0.5700	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			95.62910	96.916	32.98	0.0902	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,217.92910	4,156.216	32.98	0.9098	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,952.01420	3,014.851	19.22	0.9917	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			4.31420	4.151	19.22	0.0083	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,614.70730	2,677.200	18.11	0.9868	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			7.00730	6.500	18.11	0.0132	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,604.83670	2,667.324	18.09	0.9866	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			7.13670	6.624	18.09	0.0134	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,064.63960	1,121.321	16.30	0.7776	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			189.53960	182.621	16.30	0.2224	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,083.63130	1,140.512	16.30	0.7661	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			213.63130	206.412	16.30	0.2339	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			988.99290	1,044.271	16.44	0.7316	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			258.99290	250.171	16.44	0.2684	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			438.77330	467.223	20.09	0.3990	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,078.77330	1,043.123	20.09	0.6010	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,074.10830	2,138.748	16.66	0.9463	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			34.10830	34.648	16.66	0.0537	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			310.92900	331.980	22.44	0.2778	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,831.02900	1,787.480	22.44	0.7222	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,310.81770	2,375.962	17.00	0.9537	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			30.91770	31.462	17.00	0.0463	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			706.40180	682.532	18.46	0.4676	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			673.80180	714.732	18.46	0.5324	0.00	0	3,600
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,159.79920	2,225.092	16.76	0.9354	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			47.39920	47.792	16.76	0.0646	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			438.40680	467.539	20.84	0.3658	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	Put		1,366.00680	1,330.239	20.84	0.6342	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,552.81700	1,616.979	15.87	0.8498	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		132.71700	131.579	15.87	0.1502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		20.10030	21.172	17.87	0.0288	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		2,446.44840	2,512.667	17.03	0.9483	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		38.74840	39.567	17.03	0.0517	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		2,399.19340	2,465.400	16.97	0.9451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		41.49340	42.300	16.97	0.0549	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,351.02990	6,293.227	31.28	0.9329	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		333.26050	355.725	22.94	0.2700	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,125.56050	2,082.625	22.94	0.7300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		286.29620	305.873	23.87	0.2337	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,478.59620	2,432.773	23.87	0.7663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,927.80030	2,994.272	17.87	0.9712	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		2,795.36220	2,747.385	24.69	0.7929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		507.17240	538.832	20.47	0.3955	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,299.47240	1,265.732	20.47	0.6045	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		474.44470	504.428	20.85	0.3729	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1,416.74470	1,381.328	20.85	0.6271	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		78.72990	86.327	31.28	0.0671	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		1,717.73490	1,678.577	21.79	0.6766	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		652.60420	691.090	19.09	0.4896	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		904.90420	877.990	19.09	0.5104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		621.93610	659.056	19.34	0.4706	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		974.23610	945.956	19.34	0.5294	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		253.06220	270.485	24.69	0.2071	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		1,177.76180	1,145.854	20.06	0.5787	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		904.95820	952.342	17.27	0.6316	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		497.25820	479.242	17.27	0.3684	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		814.28580	858.612	17.87	0.5835	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		616.58580	595.512	17.87	0.4165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		405.43490	431.677	21.79	0.3234	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		727.60210	703.971	18.38	0.4557	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,355.56830	1,415.051	15.98	0.8005	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		197.86830	191.951	15.98	0.1995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,249.74000	1,307.792	16.16	0.7692	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		242.04000	234.692	16.16	0.2308	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		545.46180	578.954	20.06	0.4213	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		352.51250	341.100	16.51	0.2994	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,794.74400	1,860.112	16.17	0.8852	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		97.04400	97.012	16.17	0.1148	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,544.41320	1,608.753	15.82	0.8467	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		136.71320	135.653	15.82	0.1533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		745.30210	787.071	18.38	0.5443	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		181.79520	176.406	15.92	0.1875	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,982.55310	2,048.359	16.42	0.9082	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	12.05	Put			74.85310	75.259	16.42	0.0918	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,973.50140	2,039.292	16.41	0.9071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			75.80140	76.192	16.41	0.0929	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,050.21250	1,104.200	16.51	0.7006	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			80.69870	80.999	16.35	0.0980	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,073.61880	2,139.568	16.55	0.9177	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			65.91880	66.468	16.55	0.0823	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,027.96300	2,093.847	16.48	0.9130	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			70.26300	70.747	16.48	0.0870	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,399.49520	1,459.506	15.92	0.8125	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			73.91500	74.338	16.44	0.0909	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,211.94310	2,278.044	16.73	0.9305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			54.24310	54.944	16.73	0.0695	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,184.12300	2,250.199	16.69	0.9281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			56.42300	57.099	16.69	0.0719	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,928.39870	1,994.099	16.35	0.9020	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,110.31090	2,176.308	16.59	0.9213	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			62.61090	63.208	16.59	0.0787	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,991.61500	2,057.438	16.44	0.9091	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			445.36750	473.036	21.59	0.3386	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,699.66750	1,661.336	21.59	0.6614	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,254.92030	2,322.052	16.68	0.9273	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			59.22030	60.352	16.68	0.0727	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,334.86760	2,404.684	16.65	0.9215	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			68.26760	70.884	16.65	0.0785	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			444.16800	470.359	22.31	0.3149	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,037.56800	1,996.559	22.31	0.6851	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,422.72090	2,494.858	16.57	0.9168	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			77.52090	81.158	16.57	0.0832	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			444.25790	468.304	23.03	0.2934	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,429.05790	2,384.604	23.03	0.7066	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,857.04700	1,817.243	21.53	0.6336	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,096.37220	2,169.465	16.26	0.8774	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			125.87220	130.065	16.26	0.1226	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			577.54700	606.643	21.53	0.3664	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,300.42770	1,358.552	16.58	0.7076	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			422.02770	411.252	16.58	0.2924	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,294.75090	1,352.708	16.60	0.7057	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			426.35090	415.408	16.60	0.2943	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,306.12840	1,364.419	16.56	0.7095	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			417.72840	407.119	16.56	0.2905	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,312.66030	1,370.383	16.56	0.7086	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			423.66030	412.183	16.56	0.2914	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,306.98220	1,364.536	16.57	0.7067	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			427.98220	416.336	16.57	0.2933	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			467.42710	492.086	23.11	0.2968	0.00	0	750

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	16.23	Put		2,508.42710	2,463.886	23.11	0.7032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		398.24740	419.575	24.28	0.2541	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		3,019.24740	2,971.375	24.28	0.7459	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,318.35780	1,376.253	16.54	0.7105	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		419.35780	408.053	16.54	0.2895	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		0.00000	1,430.120	16.39	0.7276	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		0.00000	371.920	16.39	0.2724	260,343.93	700	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		0.00000	406.824	24.52	0.2464	284,776.94	700	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		0.00000	3,078.624	24.52	0.7536	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		708.05740	742.625	20.37	0.4339	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,449.05740	1,414.425	20.37	0.5661	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,152.63040	2,225.119	16.26	0.8813	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		123.63040	126.919	16.26	0.1187	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,494.10430	1,556.611	16.07	0.7651	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		305.10430	298.411	16.07	0.2349	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		449.71420	474.844	23.81	0.2775	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,841.31420	2,795.944	23.81	0.7225	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,514.19050	2,587.687	16.40	0.9144	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		85.79050	88.787	16.40	0.0856	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,597.21370	2,673.033	16.29	0.9126	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		92.51370	95.433	16.29	0.0874	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		451.53380	478.967	24.64	0.2633	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,276.83380	3,231.367	24.64	0.7367	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		726.05110	762.953	21.41	0.4009	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		1,901.85110	1,864.653	21.41	0.5991	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		1,887.79160	1,957.668	15.88	0.8163	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		243.59160	239.368	15.88	0.1837	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,683.09500	2,760.087	16.15	0.9115	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		99.39500	101.087	16.15	0.0885	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		480.03890	509.304	26.08	0.2566	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		3,796.33890	3,750.304	26.08	0.7434	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,595.72690	1,650.622	16.36	0.7279	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		462.02690	440.122	16.36	0.2721	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call		1,590.16990	1,644.918	16.38	0.7263	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put		466.46990	444.418	16.38	0.2737	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,601.30600	1,656.354	16.34	0.7296	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		457.60600	435.854	16.34	0.2704	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call		1,607.16550	1,661.896	16.36	0.7284	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put		464.06550	442.196	16.36	0.2716	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call		1,601.61140	1,656.195	16.38	0.7267	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put		468.51140	446.495	16.38	0.2733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call		1,612.74160	1,667.624	16.34	0.7300	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put		459.64160	437.923	16.34	0.2700	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call		525.71160	554.587	27.48	0.2557	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put		4,311.51160	4,264.187	27.48	0.7443	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call		2,771.31620	2,847.516	16.01	0.9104	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	28/09/2016		Foreign Exchange Option	11.80	Put		107.11620	107.116	16.01	0.0896	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Call		2,842.03010	2,917.930	15.92	0.9092	0.00	0	0
\$ / R	On	26/10/2016		Foreign Exchange Option	11.80	Put		112.23010	112.930	15.92	0.0908	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Call		559.05700	592.730	28.74	0.2543	0.00	0	250
\$ / R	On	26/10/2016		Foreign Exchange Option	18.77	Put		4,799.25700	4,757.730	28.74	0.7457	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Call		2,925.48450	2,999.984	15.81	0.9082	0.00	0	0
\$ / R	On	28/11/2016		Foreign Exchange Option	11.80	Put		118.28450	118.784	15.81	0.0918	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Call		546.66380	585.488	29.11	0.2425	0.00	0	250
\$ / R	On	28/11/2016		Foreign Exchange Option	19.40	Put		5,339.46380	5,304.288	29.11	0.7575	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Call		2,287.12820	2,353.807	16.17	0.8208	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.65	Put		292.42820	285.707	16.17	0.1792	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Call		2,279.75700	2,346.321	16.18	0.8196	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.66	Put		295.05700	288.222	16.18	0.1804	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Call		2,294.51480	2,361.307	16.17	0.8220	0.00	0	0
\$ / R	On	14/12/2016		Foreign Exchange Option	12.64	Put		289.81480	283.207	16.17	0.1780	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Call		505.63400	541.624	28.56	0.2269	0.00	0	250
\$ / R	On	19/12/2016		Foreign Exchange Option	19.81	Put		5,659.23400	5,622.024	28.56	0.7731	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Call		1,871.56100	1,926.476	16.60	0.7385	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.29	Put		505.16100	486.876	16.60	0.2615	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Call		1,865.99460	1,920.782	16.62	0.7370	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.30	Put		509.59460	491.182	16.62	0.2630	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Call		1,860.44820	1,915.114	16.64	0.7355	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	13.31	Put		514.04820	495.514	16.64	0.2645	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Call		2,983.08720	3,056.871	15.92	0.9056	0.00	0	0
\$ / R	On	19/12/2016		Foreign Exchange Option	11.80	Put		126.68720	127.271	15.92	0.0944	0.00	0	250
Total \$ / R Option											19,949,720.65	85,301	2,082,285	
Total \$ / R											1,549,235,274.35	197,294	2,898,669	
\$ / R MAXI	On	14/09/2015		Foreign Exchange Future	13.57090			13.50260		0.0000		624,261.40	46	1,462
\$ / R MAXI	On	11/12/2015		Foreign Exchange Future	13.78540			13.72270		0.0000		1,668,033.40	121	318
\$ / R MAXI	On	14/03/2016		Foreign Exchange Future	14.02310			13.95770		0.0000		280,462.00	20	213
\$ / R MAXI	On	13/06/2016		Foreign Exchange Future	14.25820			14.18900		0.0000		0.00	0	7
Total \$ / R MAXI Future											2,572,756.80	187	2,000	
\$ / R MAXI	On	14/09/2015		Foreign Exchange Option	11.69	Call		181,283.76470	188,106.433	27.76	0.9991	0.00	0	0
\$ / R MAXI	On	14/09/2015		Foreign Exchange Option	11.69	Put		23.76470	16.433	27.76	0.0009	0.00	0	0
\$ / R MAXI	On	14/09/2015		Foreign Exchange Option	11.70	Call		180,284.61590	187,107.000	27.69	0.9991	0.00	0	0
\$ / R MAXI	On	14/09/2015		Foreign Exchange Option	11.70	Put		24.61590	17.000	27.69	0.0009	0.00	0	0
\$ / R MAXI	On	14/09/2015		Foreign Exchange Option	11.71	Call		179,285.49700	186,107.587	27.62	0.9990	0.00	0	0
\$ / R MAXI	On	14/09/2015		Foreign Exchange Option	11.71	Put		25.49700	17.587	27.62	0.0010	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.85	Put		2,161.00810	2,085.294	17.10	0.0406	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.86	Call		188,466.18420	194,661.067	17.08	0.9587	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.86	Put		2,196.18420	2,121.067	17.08	0.0413	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.84	Call		190,396.30790	196,590.085	17.12	0.9600	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.84	Put		2,126.30790	2,050.085	17.12	0.0400	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 MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		189,431.00810	195,625.294	17.10	0.9594		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		168,110.75180	174,609.097	16.01	0.8690		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		11,340.75180	11,299.097	16.01	0.1310		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		167,245.72770	173,740.870	16.00	0.8677		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		11,475.72770	11,430.870	16.00	0.1323		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		166,382.05400	172,873.716	15.99	0.8664		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		11,612.05400	11,563.716	15.99	0.1336		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		123,535.62300	129,062.358	16.79	0.6819		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		48,635.62300	47,242.358	16.79	0.3181		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		123,001.10300	128,509.638	16.80	0.6800		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		49,101.10300	47,689.638	16.80	0.3200		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		122,468.89470	127,959.176	16.82	0.6781		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		49,568.89470	48,139.176	16.82	0.3219		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,572,756.80	187	2,000
£ / R	On 14/09/2015	Foreign Exchange Future			20.66740	20.65230				0.0000	31,889,798.20	1,543	33,148
£ / R	On 11/12/2015	Foreign Exchange Future			20.98530	20.97970				0.0000	2,140,500.60	102	7,904
£ / R	On 14/03/2016	Foreign Exchange Future			21.33870	21.33070				0.0000	4,481,127.00	210	1,322
£ / R	On 13/06/2016	Foreign Exchange Future			21.68910	21.67660				0.0000	0.00	0	200
Total £ / R Future											38,511,425.80	1,855	42,574
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call		9,672.30000	9,687.400	53.38	1.0000		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	53.38	0.0000		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call		2,652.55150	2,667.863	27.27	0.9984		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put		0.25150	0.463	27.27	0.0016		768.38	1,661	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call		2,492.65590	2,508.046	26.48	0.9977		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put		0.35590	0.646	26.48	0.0023		571.33	884	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call		1,714.34610	1,730.372	22.08	0.9892		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put		2.04610	2.972	22.08	0.0108		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call		1,704.39360	1,720.426	22.02	0.9890		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put		2.09360	3.026	22.02	0.0110		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call		1,694.44240	1,710.480	21.95	0.9887		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put		2.14240	3.080	21.95	0.0113		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call		310.02460	337.399	17.16	0.6133		0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put		157.72460	169.999	17.16	0.3867		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call		2,153.06160	2,168.737	24.79	0.9953		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put		0.76160	1.337	24.79	0.0047		1,226.21	917	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Call		1,706.89460	1,740.936	15.99	0.8377		0.00	0	700
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Put		127.19460	155.636	15.99	0.1623		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call		814.12770	863.624	17.32	0.5633		0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put		604.42770	648.323	17.32	0.4367		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call		2,520.37270	2,540.178	16.60	0.9333		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put		40.67270	54.878	16.60	0.0667		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call		2,510.70030	2,530.669	16.58	0.9328		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
£ / R	On	11/12/2015		Foreign Exchange Option	18.51	Put		41.00030	55.369	16.58	0.0672	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	21.82	Call		453.68650	494.777	19.07	0.3658	0.00	0	20,000
£ / R	On	11/12/2015		Foreign Exchange Option	21.82	Put		1,293.98650	1,329.477	19.07	0.6342	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	20.00	Call		1,253.10060	1,294.950	16.30	0.7287	0.00	0	500
£ / R	On	11/12/2015		Foreign Exchange Option	20.00	Put		273.40060	309.650	16.30	0.2713	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	20.33	Call		1,046.71440	1,092.901	16.74	0.6582	0.00	0	8,250
£ / R	On	11/12/2015		Foreign Exchange Option	20.33	Put		397.01440	437.601	16.74	0.3418	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	18.16	Call		2,850.82780	2,865.866	17.32	0.9504	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	18.16	Put		31.12780	40.566	17.32	0.0496	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	18.49	Call		2,530.04910	2,549.692	16.62	0.9339	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	18.49	Put		40.34910	54.392	16.62	0.0661	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	21.50	Call		540.06920	584.742	18.51	0.4195	0.00	0	500
£ / R	On	11/12/2015		Foreign Exchange Option	21.50	Put		1,060.36920	1,099.442	18.51	0.5805	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	17.87	Call		3,134.63060	3,146.670	17.93	0.9615	0.00	0	0
£ / R	On	11/12/2015		Foreign Exchange Option	17.87	Put		24.93060	31.370	17.93	0.0385	0.00	0	830
£ / R	On	14/03/2016		Foreign Exchange Option	19.21	Call		2,312.97480	2,349.061	15.62	0.8369	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.21	Put		192.27480	220.361	15.62	0.1631	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.19	Call		2,329.56600	2,365.256	15.62	0.8392	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.19	Put		188.86600	216.556	15.62	0.1608	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.20	Call		2,321.08550	2,357.007	15.62	0.8381	0.00	0	0
£ / R	On	14/03/2016		Foreign Exchange Option	19.20	Put		190.38550	218.307	15.62	0.1619	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.51	Call		1,809.81660	1,869.049	16.01	0.6795	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.51	Put		643.21660	689.949	16.01	0.3205	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.49	Call		1,822.10320	1,880.983	16.00	0.6821	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.49	Put		635.50320	681.883	16.00	0.3179	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.50	Call		1,815.95610	1,875.009	16.01	0.6808	0.00	0	0
£ / R	On	13/06/2016		Foreign Exchange Option	20.50	Put		639.35610	685.909	16.01	0.3192	0.00	0	0
Total £ / R Option											2,565.92	3,462	121,580	
Total £ / R											38,513,991.72	5,317	164,154	
¥ / R	On	14/09/2015		Foreign Exchange Future			0.11279	0.11245		0.0000	0.00	0	24	
¥ / R	On	11/12/2015		Foreign Exchange Future			0.11474	0.11447		0.0000	0.00	0	7,859	
¥ / R	On	14/03/2016		Foreign Exchange Future			0.11699	0.11669		0.0000	0.00	0	0	
Total ¥ / R Future											0.00	0	7,883	
¥ / R	On	14/09/2015		Foreign Exchange Option	0.11	Call		279.34820	303.782	14.81	0.8380	0.00	0	0
¥ / R	On	14/09/2015		Foreign Exchange Option	0.11	Put		34.54820	25.082	14.81	0.1620	0.00	0	0
¥ / R	On	14/09/2015		Foreign Exchange Option	0.09	Call		2,244.80020	2,278.700	27.91	1.0000	0.00	0	0
¥ / R	On	14/09/2015		Foreign Exchange Option	0.09	Put		0.00020	0.000	27.91	0.0000	0.00	0	0
¥ / R	On	14/09/2015		Foreign Exchange Option	0.10	Call		1,244.82150	1,278.710	18.87	0.9999	0.00	0	0
¥ / R	On	14/09/2015		Foreign Exchange Option	0.10	Put		0.02150	0.010	18.87	0.0001	0.00	0	0
¥ / R	On	11/12/2015		Foreign Exchange Option	0.09	Call		2,447.97770	2,475.235	17.71	0.9963	0.00	0	0
¥ / R	On	11/12/2015		Foreign Exchange Option	0.09	Put		1.27770	1.235	17.71	0.0037	0.00	0	0
¥ / R	On	11/12/2015		Foreign Exchange Option	0.10	Call		1,458.52650	1,485.011	14.51	0.9683	0.00	0	0
¥ / R	On	11/12/2015		Foreign Exchange Option	0.10	Put		11.82650	11.011	14.51	0.0317	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	0.11	Call			626.37120	642.521	15.28	0.7157	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			179.67120	168.521	15.28	0.2843	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,711.58620	1,737.688	14.91	0.9334	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			42.38620	38.688	14.91	0.0666	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			916.09660	931.969	15.44	0.7274	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			246.89660	232.969	15.44	0.2726	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			480.69590	487.495	18.24	0.4502	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			811.49590	788.495	18.24	0.5498	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	7,883
€ / R	On	14/09/2015	Foreign Exchange Future			15.06360		15.16890			0.0000	11,915,307.60	791	34,428
€ / R	On	21/09/2015	Foreign Exchange Future			15.08330		15.19130			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.18640		15.30050			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.32490		15.44020			0.0000	14,619,954.60	954	64,826
€ / R	On	25/01/2016	Foreign Exchange Future			15.46520		15.58050			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.61940		15.73510			0.0000	312,388.00	20	3,637
€ / R	On	13/06/2016	Foreign Exchange Future			15.91630		16.03130			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.25210		16.36140			0.0000	0.00	0	0
Total € / R Future												26,847,650.20	1,765	103,141
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,169.10530	2,063.802	27.67	0.9990	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.20530	0.202	27.67	0.0010	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,139.12430	2,033.821	27.48	0.9989	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			592.65210	498.713	17.43	0.8527	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			23.75210	35.113	17.43	0.1473	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			351.72870	275.715	17.58	0.6455	73,615.88	267	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.15310	0.151	28.33	0.0007	56.02	371	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,249.06230	2,143.760	28.20	0.9992	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.16230	0.160	28.20	0.0008	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			157.82620	114.023	18.39	0.3560	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			238.92620	300.423	18.39	0.6440	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			153.99370	110.980	18.43	0.3487	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.22430	0.221	27.48	0.0011	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			796.71050	695.337	17.33	0.9405	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			7.81050	11.737	17.33	0.0595	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.08560	0.085	29.64	0.0004	31.92	376	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,269.05310	2,163.751	28.33	0.9993	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			245.09370	307.380	18.43	0.6513	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			82.82870	112.115	17.58	0.3545	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			161.73710	117.136	18.36	0.3634	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			232.83710	293.536	18.36	0.6366	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,908.92440	2,803.625	32.53	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.02440	0.025	32.53	0.0001	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,468.98560	2,363.685	29.64	0.9996	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			867.78670	764.382	16.58	0.9179	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			16.48670	21.082	16.58	0.0821	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			858.20160	754.946	16.52	0.9158	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			16.90160	21.646	16.52	0.0842	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			440.60150	367.035	17.50	0.6630	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			99.30150	133.735	17.50	0.3370	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			877.38280	773.853	16.65	0.9199	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			16.08280	20.553	16.65	0.0801	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,018.15890	930.277	16.56	0.8237	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			67.65890	93.877	16.56	0.1763	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			606.81860	547.938	17.52	0.6174	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			226.31860	281.538	17.52	0.3826	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,034.95990	946.306	16.55	0.8295	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			64.45990	89.906	16.55	0.1705	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,026.54480	938.276	16.55	0.8266	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			66.04480	91.876	16.55	0.1734	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,406.80430	2,295.623	17.59	0.9641	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			16.60430	20.723	17.59	0.0359	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,594.25790	1,499.360	16.14	0.8855	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			54.05790	74.460	16.14	0.1145	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			626.80280	590.353	18.01	0.5284	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			476.60280	555.453	18.01	0.4716	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			265.22150	255.538	20.88	0.2660	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,325.02150	1,430.638	20.88	0.7340	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,491.43220	4,376.472	23.71	0.9973	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.23220	1.572	23.71	0.0027	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			779.47860	732.052	17.42	0.6137	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			329.27860	397.152	17.42	0.3863	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			773.91920	726.887	17.44	0.6108	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			333.71920	401.987	17.44	0.3892	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			768.39600	721.753	17.46	0.6079	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			338.19600	406.853	17.46	0.3921	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,255.10740	1,173.854	16.39	0.8033	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			114.90740	148.954	16.39	0.1967	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			998.41300	946.439	16.74	0.6532	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			337.91300	401.239	16.74	0.3468	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,192.77420	1,124.549	16.23	0.7265	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			232.27420	279.349	16.23	0.2735	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,185.72430	1,117.875	16.23	0.7242	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			235.22430	282.675	16.23	0.2758	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,039.52890	984.822	16.60	0.6706	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			309.02890	369.622	16.60	0.3294	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,199.84910	1,131.248	16.22	0.7288	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			229.34910	276.048	16.22	0.2712	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			40.22260	47.685	16.30	0.0575	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,583.97240	2,477.174	16.18	0.9318	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			48.87240	57.774	16.18	0.0682	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,992.27970	1,894.296	15.65	0.8673	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			107.17970	124.896	15.65	0.1327	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			931.83300	1,022.556	18.51	0.5352	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			652.41190	631.273	18.92	0.4309	30,301,123.20	48,000	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,067.31190	1,161.873	18.92	0.5691	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			608.50220	589.932	19.22	0.4070	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,173.40220	1,270.532	19.22	0.5930	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,725.32260	2,617.085	16.30	0.9425	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			131.04760	152.032	15.50	0.1566	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,194.53640	1,137.525	16.31	0.6761	14,933,430.83	13,128	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			359.43640	418.125	16.31	0.3239	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,107.81120	1,058.598	16.63	0.6434	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			422.71120	489.198	16.63	0.3566	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			716.93300	691.956	18.51	0.4648	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			125.39740	145.622	15.53	0.1511	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,861.89010	1,766.604	15.53	0.8475	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			126.79010	147.204	15.53	0.1525	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,853.29810	1,758.201	15.52	0.8462	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			128.19810	148.801	15.52	0.1538	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,836.14760	1,741.432	15.50	0.8434	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,870.49740	1,775.022	15.53	0.8489	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,320.27650	1,268.379	16.47	0.6415	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			548.97650	612.079	16.47	0.3585	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,018.78040	983.977	17.95	0.5247	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			544.04780	606.828	16.45	0.3567	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			947.48040	1,027.677	17.95	0.4753	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,033.33710	1,938.320	15.23	0.8203	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			202.03710	222.020	15.23	0.1797	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,330.88440	1,277.897	16.43	0.6451	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			539.58440	601.597	16.43	0.3549	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,325.34780	1,273.128	16.45	0.6433	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,838.21420	1,772.297	15.66	0.7248	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			436.81420	480.197	15.66	0.2752	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,850.51740	1,784.017	15.63	0.7279	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			429.11740	471.917	15.63	0.2721	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,844.35340	1,778.147	15.64	0.7264	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			432.95340	476.047	15.64	0.2736	0.00	0	0
Total € / R Option												45,308,257.85	62,142	294,140
Total € / R												72,155,908.05	63,907	397,281
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.53890		9.45570			0.0000	2,480,114.00	260	2,299
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.64610		9.56560			0.0000	14,469,150.00	1,500	9,633
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.77050		9.68860			0.0000	0.00	0	2,100
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.89750		9.81310			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 AU\$ / R Future												16,949,264.00	1,760	14,032
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			1.56840	1.984	21.44	0.0158	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			885.86840	803.084	21.44	0.9842	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			1.52070	1.917	21.55	0.0153	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			895.82070	813.017	21.55	0.9847	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			1.47490	1.854	21.67	0.0148	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			905.77490	822.954	21.67	0.9852	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			754.96920	696.226	17.09	0.7200	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.05910	2.009	21.10	0.0057	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,317.29820	2,397.768	21.60	0.9953	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.69820	1.668	21.60	0.0047	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,267.47000	2,347.930	21.35	0.9948	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.87000	1.830	21.35	0.0052	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,217.65910	2,298.109	21.10	0.9943	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			433.86780	493.464	14.63	0.6976	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			168.26780	147.364	14.63	0.3024	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			280.14500	326.119	15.13	0.5399	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			314.54500	280.019	15.13	0.4601	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			120.56920	142.325	17.09	0.2800	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			293.41360	269.513	13.80	0.3747	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			482.11090	540.710	13.76	0.6335	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			283.51090	260.210	13.76	0.3665	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			477.04090	535.339	13.78	0.6294	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			288.44090	264.839	13.78	0.3706	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			472.01360	530.013	13.80	0.6253	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			410.65480	455.882	15.56	0.4714	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			687.55480	648.382	15.56	0.5286	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			407.62110	452.650	15.59	0.4687	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			694.52110	655.150	15.59	0.5313	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			413.71480	459.137	15.53	0.4741	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			680.61480	641.637	15.53	0.5259	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												16,949,264.00	1,760	14,635
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.30920		10.14360			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.46930		10.30620			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			509.09860	670.777	17.72	0.9860	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			5.49860	1.577	17.72	0.0140	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			499.41680	660.886	17.65	0.9851	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			5.81680	1.686	17.65	0.0149	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			489.85120	651.003	17.58	0.9841	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
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			6.25120	1.803	17.58	0.0159	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			283.23880	354.296	16.75	0.5084	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			467.03880	374.996	16.75	0.4916	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			279.95230	350.299	16.78	0.5041	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			473.75230	380.999	16.78	0.4959	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			276.70460	346.348	16.81	0.4998	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			480.50460	387.048	16.81	0.5002	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					0.00000				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			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			160.01000	160.010		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			159.99000	159.990		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			160.00000	160.000		0.0000	0.00	0	0
Total CF CANDCO CAGH Option												0.00	0	0
Total CF CANDCO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.89320		13.92620			0.0000	0.00	0	1,544
CHF / R	On	11/12/2015	Foreign Exchange Future			14.15860		14.20030			0.0000	0.00	0	7,345
Total CHF / R Future												0.00	0	8,889
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,140.33320	1,106.629	22.73	0.9829	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			4.13320	3.429	22.73	0.0171	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,130.41500	1,096.708	22.62	0.9824	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			4.21500	3.508	22.62	0.0176	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,120.49890	1,086.788	22.51	0.9820	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			4.29890	3.588	22.51	0.0180	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			617.60080	606.284	18.07	0.5632	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			427.30080	457.684	18.07	0.4368	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			627.23290	615.672	18.03	0.5693	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			416.93290	447.072	18.03	0.4307	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			622.40190	610.961	18.05	0.5662	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			422.10190	452.361	18.05	0.4338	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,889
CNH / R	On	14/09/2015	Foreign Exchange Future			2.10330		2.09310			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
CNH / R	On	11/12/2015	Foreign Exchange Future			2.11070		2.10290			0.0000	0.00	0	25,110
Total CNH / R Future												0.00	0	25,110
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			951.81810	1,049.910	18.60	0.9425	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			20.81810	16.910	18.60	0.0575	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			860.62030	956.560	18.50	0.9234	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			29.62030	23.560	18.50	0.0766	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			1,048.48890	1,147.196	19.34	0.9522	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			17.48890	14.196	19.34	0.0478	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,294.79160	1,360.874	17.59	0.7188	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			365.79160	353.874	17.59	0.2812	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,433.81850	1,502.822	17.61	0.7542	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			304.81850	295.822	17.61	0.2458	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,361.97110	1,429.891	17.57	0.7371	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			332.97110	322.891	17.57	0.2629	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	14/09/2015	Foreign Exchange Future			2.01830		2.03220			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.05480		2.06990			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			2,923.25100	2,784.889	33.56	0.9950	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			1.25100	1.889	33.56	0.0050	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			2,823.52870	2,685.359	33.22	0.9938	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			1.52870	2.359	33.22	0.0062	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,723.86750	2,585.941	32.89	0.9924	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			1.86750	2.941	32.89	0.0076	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,272.68590	1,199.072	19.89	0.6410	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			473.68590	551.072	19.89	0.3590	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,213.92210	1,143.955	19.99	0.6224	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			514.92210	595.955	19.99	0.3776	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,157.20170	1,090.833	20.09	0.6037	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			558.20170	642.833	20.09	0.3963	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			0.12910		0.12930			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12900		0.12910			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12850		0.12870			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06810		0.06760			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06050		0.06050			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05760		0.05730			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	30,268
Total NGN / R												0.00	0	30,268
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.65250		8.55140			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.65550		8.55870			0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Future			8.64800		8.63100			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.73610		8.64190			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.83260		8.73620			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			172.79950	263.302	28.00	0.9826	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			11.39950	0.802	28.00	0.0174	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			163.91640	253.439	27.72	0.9797	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			12.51640	0.939	27.72	0.0203	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			155.14270	243.600	27.44	0.9765	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			13.74270	1.100	27.44	0.0235	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			4.02680	6.444	17.71	0.0573	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			535.32680	440.944	17.71	0.9427	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			3.86370	5.984	17.75	0.0537	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			545.16370	450.484	17.75	0.9463	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			3.70900	5.726	17.89	0.0513	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			555.00900	460.226	17.89	0.9487	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			0.00000	122.018	13.98	0.5319	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			0.00000	104.018	13.98	0.4681	832,140.80	8,000	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			102.09210	121.131	14.09	0.3069	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			550.19210	475.031	14.09	0.6931	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			100.41270	119.083	14.13	0.3024	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			558.51270	482.983	14.13	0.6976	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			98.67810	117.072	14.18	0.2979	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			566.77810	490.972	14.18	0.7021	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			235.54420	269.651	15.54	0.4028	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			639.34420	577.051	15.54	0.5972	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			233.12390	266.930	15.58	0.3993	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			646.92390	584.330	15.58	0.6007	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			230.73520	264.241	15.61	0.3959	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			654.53520	591.641	15.61	0.6041	0.00	0	0
Total NZ\$ / R Option												832,140.80	8,000	16,000
Total NZ\$ / R												832,140.80	8,000	16,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11000		1.12340			0.0000	77,700.00	70	553
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11170		1.12520			0.0000	0.00	0	150
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11380		1.12730			0.0000	0.00	0	0
Total QUANTO € / \$ Future												77,700.00	70	703
Total QUANTO € / \$												77,700.00	70	703
RAIN	On	14/09/2015	Foreign Exchange Future			23,741.81000		23,745.61000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future			9.58570		9.52150			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.70150		9.64310			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call			350.50430	433.821	45.00	0.6448	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			169.00430	188.121	45.00	0.3552	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			336.13500	420.867	43.90	0.6424	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			164.63500	185.167	43.90	0.3576	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			321.76540	407.916	42.81	0.6398	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			160.26540	182.216	42.81	0.3602	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,055.03670	1,192.106	50.76	0.6087	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			751.93670	830.606	50.76	0.3913	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,031.17130	1,168.164	49.78	0.6072	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			738.07130	816.664	49.78	0.3928	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,007.28280	1,144.195	48.81	0.6057	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			724.18280	802.695	48.81	0.3943	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.56800		4.56330			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.51800		4.51070			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			33.20280	30.823	15.41	0.3712	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			79.90280	72.823	15.41	0.6288	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			40.34800	37.954	15.19	0.4329	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			67.04800	59.954	15.19	0.5671	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			36.63740	34.238	15.30	0.4015	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			73.33740	66.238	15.30	0.5985	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			195.48170	201.102	19.97	0.5445	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			174.78170	173.102	19.97	0.4555	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			190.55430	196.078	19.96	0.5360	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			179.85430	178.078	19.96	0.4640	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			186.00540	191.435	19.99	0.5275	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			185.30540	183.435	19.99	0.4725	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			1.38410		1.41830			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.35100		1.38580			0.0000	5,193,244.00	3,844	7,688
Total ZMW / R Future												5,193,244.00	3,844	7,818
Total ZMW / R												5,193,244.00	3,844	7,818
Total Futures												1619437594.50	121,474	1,084,775
Total Options												66092685.22	158,905	2,514,608
Grand Total:												1,685,530,279.72	280,379	3,599,383