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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/09/2015 Foreign Exchange Future			13.79900		13.56620			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.79900		13.56190			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.80810		13.57090			0.0000	1,602,637,126.50	116,065	582,884
\$ / R On 16/09/2015 Foreign Exchange Future			13.81270		13.57550			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.81510		13.57790			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.82970		13.59230			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.83450		13.59710			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.84180		13.60430			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.84670		13.60910			0.0000	0.00	0	0
\$ / R On 02/10/2015 Foreign Exchange Future			13.85150		13.61390			0.0000	0.00	0	0
\$ / R On 06/10/2015 Foreign Exchange Future			13.86130		13.25100			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.87880		13.64040			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.91700		13.67680			0.0000	0.00	0	350
\$ / R On 05/11/2015 Foreign Exchange Future			13.93730		13.69620			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.96680		13.72580			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.96920		13.72830			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.97400		13.73320			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.98360		13.74310			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.98600		13.74560			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			14.01730		13.77780			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			14.02480		13.78540			0.0000	267,340,737.60	19,062	219,498

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			14.05050		13.81070			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.10970		13.86870			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			14.14580		13.90410			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.18690		13.94450			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.20500		13.96220			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.22040		13.97730			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.25910		14.01540			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.26700		14.02310			0.0000	26,080,076.00	1,828	25,821
\$ / R	On	29/03/2016	Foreign Exchange Future			14.30620		14.06170			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.37950		14.13380			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.46070		14.21370			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.48690		14.23940			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.49470		14.24730			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.50570		14.25820			0.0000	29,011,400.00	2,000	15,710
\$ / R	On	28/06/2016	Foreign Exchange Future			14.54680		14.29890			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.62630		14.37760			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.66740		14.41830			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.70850		14.45900			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.73860		13.50100			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.76040		14.51050			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.76940		14.51970			0.0000	738,470.00	50	700
\$ / R	On	28/09/2016	Foreign Exchange Future			14.78970		14.54040			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.85300		14.60500			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.92750		14.68120			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.96360		14.71810			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.97490		14.72960			0.0000	0.00	0	0
Total \$ / R Future												1,925,807,810.10	139,005	852,646
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			620.64330	849.861	24.94	0.9928	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			4.44330	0.861	24.94	0.0072	0.00	0	3,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			402.80620	622.425	22.88	0.9731	0.00	0	1,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			16.60620	3.425	22.88	0.0269	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,402.01560	1,639.004	25.02	1.0000	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.11560	0.004	25.02	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			3,010.90020	3,248.114	42.52	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.00020	0.014	42.52	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,970.90030	3,208.114	41.96	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.00030	0.014	41.96	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			890.58040	669.628	22.37	0.8866	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,590.91590	2,828.114	36.61	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.01590	0.014	36.61	0.0001	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			7.38410	18.382	22.94	0.0788	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,016.48410	790.281	22.94	0.9212	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.01730	0.034	47.90	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Put			317.32140	171.916	19.30	0.4863	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			48.52130	105.463	20.25	0.3464	0.00	0	92,500

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	14.00	Put			477.62130	297.363	20.25	0.6536	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			19.00550	43.892	21.66	0.1689	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			748.10550	535.792	21.66	0.8311	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			11.48040	27.728	22.37	0.1134	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			51.03270	18.913	19.01	0.0922	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			348.97560	550.198	19.02	0.8951	6,602,376.00	12,000	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			58.07560	22.098	19.02	0.1049	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			264.45190	447.481	19.09	0.8328	6,712,216.50	15,000	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			93.55190	39.381	19.09	0.1672	469,462.09	11,921	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Call			88.22140	180.016	19.30	0.5137	5,400,483.00	30,000	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			21.43390	7.365	19.24	0.0409	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			495.95160	716.193	18.93	0.9550	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			25.05160	8.093	18.93	0.0450	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			453.05420	668.980	18.96	0.9420	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			32.15420	10.880	18.96	0.0580	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			371.93270	577.013	19.01	0.9078	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			9.13270	4.686	20.80	0.0257	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			585.51950	814.041	19.97	0.9672	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			14.61950	5.941	19.97	0.0328	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			531.22670	755.240	19.35	0.9604	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			20.32670	7.140	19.35	0.0396	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			522.33390	745.465	19.24	0.9591	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			4.99160	3.334	22.04	0.0180	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			717.16370	952.044	21.42	0.9785	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			6.26370	3.944	21.42	0.0215	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			678.97280	912.522	21.01	0.9758	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			8.07280	4.422	21.01	0.0242	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			660.03270	892.786	20.80	0.9743	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			3.35440	2.351	23.39	0.0125	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			874.56800	1,110.644	23.08	0.9864	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			3.66800	2.544	23.08	0.0136	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			825.17030	1,061.008	22.56	0.9844	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			4.27030	2.908	22.56	0.0156	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			775.89160	1,011.434	22.04	0.9820	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			2.37790	1.731	24.63	0.0091	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			973.63750	1,210.063	24.12	0.9897	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			2.73750	1.963	24.12	0.0103	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			953.79900	1,190.166	23.91	0.9891	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			2.89900	2.066	23.91	0.0109	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			904.25440	1,140.451	23.39	0.9875	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			1.96360	1.458	25.36	0.0075	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			1,072.97260	1,309.630	25.15	0.9921	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			2.07260	1.530	25.15	0.0079	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			1,063.02980	1,299.668	25.05	0.9918	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			2.12980	1.568	25.05	0.0082	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			1,023.27790	1,259.831	24.63	0.9909	0.00	0	3,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		1.54930	1.162	26.26	0.0059	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call		1,172.48980	1,409.303	26.19	0.9938	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		1.58980	1.203	26.19	0.0062	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		1,132.66520	1,369.424	25.77	0.9932	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		1.76520	1.324	25.77	0.0068	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		1,092.86360	1,329.558	25.36	0.9925	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		1.04040	0.670	27.38	0.0035	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		1,302.04630	1,538.868	27.10	0.9960	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		1.14630	0.768	27.10	0.0040	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		1,272.13420	1,508.952	26.89	0.9956	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		1.23420	0.852	26.89	0.0044	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		1,182.44930	1,419.262	26.26	0.9941	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		0.67890	0.430	28.29	0.0022	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		1,441.65480	1,678.576	28.08	0.9975	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		0.75480	0.476	28.08	0.0025	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		1,371.86800	1,608.704	27.59	0.9969	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		0.96800	0.604	27.59	0.0031	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		1,341.94040	1,578.770	27.38	0.9965	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		0.54960	0.351	28.71	0.0018	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		1,511.48960	1,748.475	28.57	0.9981	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		0.58960	0.375	28.57	0.0019	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		1,491.53260	1,728.501	28.43	0.9979	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		0.63260	0.401	28.43	0.0021	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		1,471.57890	1,708.530	28.29	0.9978	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put		0.20150	0.133	30.73	0.0007	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,771.13910	2,008.257	30.38	0.9992	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		0.23910	0.157	30.38	0.0008	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		1,571.37780	1,808.406	28.99	0.9984	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		0.47780	0.306	28.99	0.0016	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		1,531.44960	1,768.451	28.71	0.9982	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		0.09920	0.066	32.20	0.0003	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		1,971.02130	2,208.181	31.78	0.9996	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		0.12130	0.081	31.78	0.0004	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,951.02970	2,188.186	31.64	0.9996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		0.12970	0.086	31.64	0.0004	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call		1,821.10150	2,058.233	30.73	0.9993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put		0.08390	0.056	32.55	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call		2,070.98680	2,308.158	32.48	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		0.08680	0.058	32.48	0.0003	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		2,060.98970	2,298.160	32.41	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		0.08970	0.060	32.41	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call		2,030.99920	2,268.166	32.20	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put		0.03230	0.022	34.58	0.0001	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		2,330.93680	2,568.125	34.30	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put		0.03680	0.025	34.30	0.0001	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		2,280.94340	2,518.129	33.95	0.9998	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	11.29	Put		0.04340	0.029	33.95	0.0002	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		2,080.98390	2,318.156	32.55	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call		2,570.91690	2,808.114	36.33	0.9999	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put		0.01690	0.014	36.33	0.0001	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call		2,400.92930	2,638.120	34.79	0.9999	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put		0.02930	0.020	34.79	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call		2,370.93230	2,608.122	34.58	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		4,929.11730	4,691.934	47.90	0.9999	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call		251.40210	429.826	20.06	0.7733	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put		125.90210	67.126	20.06	0.2267	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call		213.28760	379.469	20.23	0.7265	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put		157.78760	86.769	20.23	0.2735	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call		615.39220	848.347	21.04	0.9441	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put		17.49220	13.247	21.04	0.0559	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call		597.46760	829.075	20.87	0.9411	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put		19.56760	13.975	20.87	0.0589	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call		119.47080	217.238	20.93	0.4493	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put		457.17080	317.538	20.93	0.5507	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call		563.41190	777.886	18.99	0.8920	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put		56.31190	33.386	18.99	0.1080	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call		2,804.34650	3,041.865	28.11	0.9997	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put		0.04650	0.065	28.11	0.0003	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call		2,454.42140	2,691.930	26.00	0.9995	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put		0.12140	0.130	26.00	0.0005	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call		2,204.57000	2,442.064	24.89	0.9989	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		3,196.61520	2,960.136	29.54	0.9941	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put		0.27000	0.264	24.89	0.0011	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		445.71440	635.836	18.31	0.8218	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		111.41440	64.036	18.31	0.1782	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call		129.45650	215.707	20.22	0.4234	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put		525.15650	373.907	20.22	0.5766	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		0.91520	1.936	29.54	0.0059	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call		834.37860	1,062.976	18.68	0.9454	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put		25.27860	16.276	18.68	0.0546	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call		351.99030	509.558	18.43	0.7165	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put		208.09030	128.058	18.43	0.2835	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put		0.00000	72.522	17.33	0.1828	362,609.00	5,000	5,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call		0.00000	683.822	17.33	0.8172	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		813.59360	1,028.781	16.89	0.9163	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		53.19360	29.981	16.89	0.0837	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		23.94570	28.853	29.67	0.0459	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,327.14570	3,091.853	29.67	0.9541	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		2,877.75000	3,117.795	23.41	0.9979	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.95000	0.795	23.41	0.0021	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,528.69140	2,768.713	22.40	0.9955	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		1.89140	1.713	22.40	0.0045	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	28/10/2015	Foreign Exchange Option	13.56	Call		438.46990	583.023	17.94	0.6595	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		321.66990	226.023	17.94	0.3405	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		810.80660	1,014.654	16.84	0.8503	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		114.60660	77.354	16.84	0.1497	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		1,035.77410	1,255.429	16.57	0.9150	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		59.57410	38.129	16.57	0.0850	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		756.24910	943.475	16.96	0.7960	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		180.44910	126.675	16.96	0.2040	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		748.09650	932.833	17.00	0.7890	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		189.79650	133.633	17.00	0.2110	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		776.25290	964.136	17.02	0.7957	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		183.05290	130.136	17.02	0.2043	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		501.51760	638.707	18.14	0.6177	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		438.41760	335.107	18.14	0.3823	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		1,004.94560	1,213.389	16.72	0.8662	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		109.34560	77.389	16.72	0.1338	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		943.46800	1,147.528	16.80	0.8475	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		127.86800	91.528	16.80	0.1525	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		869.58420	1,067.734	16.90	0.8223	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,763.58740	3,529.562	30.93	0.9245	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,948.66920	3,188.738	22.00	0.9943	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		3.06920	2.738	22.00	0.0057	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,600.82670	2,840.370	20.71	0.9908	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		5.22670	4.370	20.71	0.0092	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		469.47300	362.195	18.30	0.3988	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,184.00440	1,402.835	16.49	0.9105	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		68.40440	46.834	16.49	0.0895	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		438.77580	560.742	18.62	0.5615	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		543.17580	424.742	18.62	0.4385	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		59.18740	65.562	30.93	0.0755	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		265.41790	191.999	17.25	0.2648	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		626.38090	784.856	17.51	0.7020	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		310.78090	228.856	17.51	0.2980	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		519.57450	659.360	18.09	0.6280	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		423.97450	323.360	18.09	0.3720	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		485.07300	618.195	18.30	0.6012	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		153.98420	111.734	16.90	0.1777	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		733.57260	910.099	17.11	0.7632	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		227.97260	164.099	17.11	0.2368	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call		727.57460	902.948	17.12	0.7602	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		231.97460	166.948	17.12	0.2398	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		681.01790	847.999	17.25	0.7352	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,482.14500	1,713.493	17.04	0.9344	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		44.34500	36.193	17.04	0.0656	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		138.67110	172.530	24.30	0.1885	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,153.27110	1,947.730	24.30	0.8115	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			248.76090	312.674	21.44	0.3253	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,303.36090	1,127.874	21.44	0.6747	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			9.96690	13.998	34.17	0.0166	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,994.56690	6,759.198	34.17	0.9834	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			224.24210	281.474	21.93	0.2964	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,438.84210	1,256.674	21.93	0.7036	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			343.14190	431.761	20.06	0.4278	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			927.74190	776.961	20.06	0.5722	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			96.79460	118.720	26.35	0.1309	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,811.39460	2,593.920	26.35	0.8691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			313.10480	394.208	20.44	0.3968	1,576,832.00	4,000	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,027.70480	869.408	20.44	0.6032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			0.00000	473.318	19.67	0.4608	354,988.13	750	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			0.00000	688.518	19.67	0.5392	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			228.59490	287.024	21.84	0.3016	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,413.19490	1,232.224	21.84	0.6984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			360.71460	453.618	19.85	0.4453	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			875.31460	728.818	19.85	0.5547	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			0.00000	600.116	18.74	0.5530	120,023.24	200	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			0.00000	485.316	18.74	0.4470	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			335.91820	422.752	20.14	0.4204	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			950.51820	797.952	20.14	0.5796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			448.68560	561.770	18.97	0.5268	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			663.28560	536.970	18.97	0.4732	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			588.19460	730.598	18.04	0.6347	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			442.79460	345.798	18.04	0.3653	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			0.00000	460.082	19.79	0.4504	5,520,987.60	12,000	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			0.00000	715.282	19.79	0.5496	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			553.30410	689.431	18.24	0.6101	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			487.90410	384.631	18.24	0.3899	384,630.80	1,000	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			606.43130	752.000	17.93	0.6471	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			421.03130	327.200	17.93	0.3529	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			0.00000	595.732	18.76	0.5500	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			0.00000	490.932	18.76	0.4500	245,466.05	500	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			0.00000	735.898	18.01	0.6378	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			0.00000	341.098	18.01	0.3622	85,274.58	250	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			684.85700	843.195	17.52	0.6966	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			339.45700	258.395	17.52	0.3034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			579.27560	720.103	18.09	0.6286	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			453.87560	355.303	18.09	0.3714	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			611.07450	757.438	17.91	0.6502	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			415.67450	322.638	17.91	0.3498	0.00	0	1,732
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			789.91940	965.246	17.11	0.7535	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			254.51940	190.446	17.11	0.2465	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			0.00000	741.230	17.98	0.6409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			0.00000	336.430	17.98	0.3591	1,345,720.80	4,000	4,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			705.87550	867.411	17.41	0.7089	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			320.47550	242.611	17.41	0.2911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			882.41330	1,074.195	16.97	0.7938	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			197.01330	149.395	16.97	0.2062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			654.39780	807.939	17.67	0.6780	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			368.99780	283.139	17.67	0.3220	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			807.73510	986.490	17.08	0.7618	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			242.33510	181.690	17.08	0.2382	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,026.57840	1,229.613	16.78	0.8425	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			141.17840	104.813	16.78	0.1575	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			772.44420	944.281	17.14	0.7450	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			267.04420	199.481	17.14	0.2550	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			917.26030	1,111.994	16.92	0.8066	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			181.86030	137.194	16.92	0.1934	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			1,134.77560	1,344.737	16.66	0.8725	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			109.37560	79.937	16.66	0.1275	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			819.80060	1,000.805	17.06	0.7672	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			234.40060	176.005	17.06	0.2328	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,056.90360	1,261.999	16.75	0.8514	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			131.50360	97.199	16.75	0.1486	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			1,290.32460	1,509.434	16.57	0.9063	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			74.92460	54.634	16.57	0.0937	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			952.91340	1,150.509	16.88	0.8190	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			167.51340	125.709	16.88	0.1810	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,265.14120	1,481.989	16.51	0.9024	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			79.74120	57.189	16.51	0.0976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,622.79780	1,855.419	17.34	0.9447	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			37.39780	30.619	17.34	0.0553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,103.27870	1,311.345	16.69	0.8643	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			117.87870	86.545	16.69	0.1357	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			1,298.76780	1,518.605	16.59	0.9076	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			73.36780	53.805	16.59	0.0924	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,669.85480	1,903.055	17.45	0.9487	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			34.45480	28.255	17.45	0.0513	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			1,281.90590	1,500.274	16.55	0.9050	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			76.50590	55.474	16.55	0.0950	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,641.59360	1,874.453	17.39	0.9464	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			36.19360	29.653	17.39	0.0536	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,812.26330	2,046.939	17.76	0.9591	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			26.86330	22.139	17.76	0.0409	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			1,349.93030	1,573.870	16.72	0.9150	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			64.53030	49.070	16.72	0.0850	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,717.12740	1,950.862	17.55	0.9524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			31.72740	26.062	17.55	0.0476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			2,004.54610	2,240.685	18.18	0.9700	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			19.14610	15.885	18.18	0.0300	0.00	0	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,660.42530	1,893.514	17.43	0.9479	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			35.02530	28.714	17.43	0.0521	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,860.10100	2,095.190	17.87	0.9621	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			24.70100	20.390	17.87	0.0379	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,198.94220	2,436.110	18.60	0.9782	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			13.54220	11.310	18.60	0.0218	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,774.11950	2,008.437	17.68	0.9565	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			28.71950	23.637	17.68	0.0435	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			2,052.97120	2,289.402	18.29	0.9723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			17.57120	14.602	18.29	0.0277	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,790.13030	3,029.259	20.19	0.9912	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			4.73030	4.459	20.19	0.0088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,908.10100	2,143.571	17.97	0.9649	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			22.70100	18.771	17.97	0.0351	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,394.90670	2,632.793	19.02	0.9843	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			9.50670	7.993	19.02	0.0157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,592.02410	2,830.405	19.44	0.9888	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			6.62410	5.605	19.44	0.0112	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,189.18140	2,426.306	18.58	0.9778	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			13.78140	11.506	18.58	0.0222	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,839.85280	3,079.013	20.38	0.9917	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.45280	4.213	20.38	0.0083	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,635.60150	4,874.963	24.73	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.20150	0.163	24.73	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,585.63790	4,824.992	24.73	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.23790	0.192	24.73	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,535.68000	4,775.026	24.73	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.28000	0.226	24.73	0.0005	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,677.19990	2,916.224	19.09	0.9889	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			6.49990	5.724	19.09	0.0111	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,667.32420	2,906.284	19.05	0.9888	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			6.62420	5.784	19.05	0.0112	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			436.07480	540.853	19.27	0.4940	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			775.37480	640.353	19.27	0.5060	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			96.91590	103.727	31.90	0.0970	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,156.21590	3,923.227	31.90	0.9030	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,014.85130	3,254.545	20.40	0.9924	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			4.15130	4.045	20.40	0.0076	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,121.32090	1,322.438	16.71	0.8218	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			182.62090	142.738	16.71	0.1782	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,140.51240	1,339.730	16.70	0.8098	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			206.41240	163.930	16.70	0.1902	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,044.27100	1,236.669	16.85	0.7791	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			250.17100	200.869	16.85	0.2209	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			467.22270	562.488	19.94	0.4511	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,043.12270	896.688	19.94	0.5489	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	27/01/2016	Foreign Exchange Option	11.80	Call			2,138.74760	2,374.016	17.31	0.9570	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			34.64760	28.216	17.31	0.0430	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			331.97980	392.592	22.17	0.3143	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,787.47980	1,605.691	22.17	0.6857	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,375.96220	2,612.984	17.62	0.9624	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			31.46220	26.084	17.62	0.0376	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			714.73210	845.253	18.38	0.5867	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			682.53210	570.253	18.38	0.4133	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,225.09160	2,461.186	17.44	0.9462	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			47.79160	40.787	17.44	0.0538	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			467.53930	552.219	20.64	0.4098	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,330.23930	1,171.819	20.64	0.5902	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,616.97920	1,845.375	16.74	0.8715	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			131.57920	116.275	16.74	0.1285	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			39.56680	34.028	17.67	0.0434	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,465.39960	2,703.456	17.62	0.9538	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			42.29960	36.456	17.62	0.0462	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,747.38520	2,544.240	24.33	0.7691	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			86.32690	105.879	31.49	0.0786	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,293.22690	6,068.879	31.49	0.9214	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,994.27210	3,236.928	18.76	0.9742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			21.17210	19.928	18.76	0.0258	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,512.66680	2,751.028	17.67	0.9566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,678.57690	1,506.587	21.54	0.6393	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			355.72520	414.262	22.68	0.3019	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,082.62520	1,897.261	22.68	0.6981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			305.87260	354.119	23.56	0.2611	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,432.77260	2,237.119	23.56	0.7389	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			270.48520	311.240	24.33	0.2309	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,265.73170	1,114.760	20.31	0.5606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			504.42830	590.865	20.66	0.4150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,381.32830	1,223.865	20.66	0.5850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			0.00000	558.099	20.97	0.3950	418,574.10	750	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			0.00000	1,321.099	20.97	0.6050	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			431.67690	503.587	21.54	0.3607	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			877.99040	753.983	19.00	0.4610	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			659.05610	773.961	19.25	0.5192	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			945.95610	816.961	19.25	0.4808	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			578.95370	679.419	19.92	0.4670	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,145.85370	1,002.419	19.92	0.5330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			538.83170	631.760	20.31	0.4394	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			0.00000	430.008	17.44	0.3356	107,502.10	250	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			858.61210	1,002.292	17.79	0.6350	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			595.51210	495.292	17.79	0.3650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			787.07080	919.928	18.27	0.5953	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			703.97080	592.928	18.27	0.4047	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			691.09040	810.983	19.00	0.5390	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			234.69210	192.204	16.50	0.1924	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,104.20030	1,291.486	16.87	0.7452	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			341.10030	284.486	16.87	0.2548	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			952.34190	1,109.136	17.22	0.6827	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			479.24190	392.136	17.22	0.3173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			0.00000	1,067.008	17.44	0.6644	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			135.65290	120.047	16.68	0.1313	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,459.50560	1,675.500	16.49	0.8428	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			176.40560	148.500	16.49	0.1572	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,415.05120	1,625.548	16.43	0.8340	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			191.95120	158.548	16.43	0.1660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,307.79210	1,509.204	16.50	0.8076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			76.19170	66.724	17.17	0.0790	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,994.09900	2,228.031	17.12	0.9166	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			80.99900	71.031	17.12	0.0834	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,860.11160	2,092.383	16.97	0.9021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			97.01160	85.383	16.97	0.0979	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,608.75290	1,837.047	16.68	0.8687	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			70.74670	61.849	17.23	0.0739	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,057.43750	2,292.065	17.19	0.9228	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			74.33750	65.065	17.19	0.0772	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,048.35890	2,282.890	17.18	0.9219	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			75.25890	65.890	17.18	0.0781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,039.29170	2,273.724	17.17	0.9210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			57.09910	49.649	17.39	0.0608	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,176.30790	2,412.106	17.31	0.9333	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			63.20790	55.106	17.31	0.0667	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,139.56770	2,375.021	17.27	0.9302	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			66.46770	58.021	17.27	0.0698	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,093.84670	2,328.849	17.23	0.9261	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,278.04400	2,514.724	17.42	0.9413	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			54.94400	47.724	17.42	0.0587	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,250.19910	2,486.649	17.39	0.9392	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			473.03580	548.199	21.34	0.3756	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,661.33580	1,491.999	21.34	0.6244	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,322.05240	2,558.756	17.34	0.9382	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			60.35240	52.556	17.34	0.0618	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,404.68350	2,641.844	17.27	0.9326	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			70.88350	62.344	17.27	0.0674	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			470.35940	538.958	22.05	0.3469	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,996.55940	1,819.458	22.05	0.6531	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,494.85790	2,732.993	17.18	0.9278	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			81.15790	72.293	17.18	0.0722	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			468.30430	531.973	22.79	0.3212	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,384.60430	2,201.273	22.79	0.6788	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	06/06/2016	Foreign Exchange Option	15.45	Put			1,817.24280	1,652.056	21.30	0.6006	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,169.46480	2,402.520	16.86	0.8935	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			130.06480	115.620	16.86	0.1065	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			606.64280	688.956	21.30	0.3994	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,358.55180	1,543.339	16.73	0.7458	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			411.25180	348.638	16.73	0.2542	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,352.70810	1,536.996	16.74	0.7440	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			415.40810	352.296	16.74	0.2560	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,364.41880	1,549.708	16.71	0.7476	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			407.11880	345.008	16.71	0.2524	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,364.53580	1,549.558	16.73	0.7446	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			416.33580	353.858	16.73	0.2554	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			419.57480	472.428	24.01	0.2771	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,971.37480	2,776.728	24.01	0.7229	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,376.25310	1,562.256	16.70	0.7482	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			408.05310	346.556	16.70	0.2518	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,370.38290	1,555.895	16.72	0.7464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			412.18290	350.195	16.72	0.2536	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			406.82420	457.520	24.25	0.2686	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,078.62420	2,881.820	24.25	0.7314	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			742.62480	844.478	20.20	0.4708	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,414.42480	1,268.778	20.20	0.5292	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			492.08640	556.946	22.88	0.3239	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,463.88640	2,281.246	22.88	0.6761	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,225.11890	2,459.194	16.88	0.8964	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			126.91890	113.494	16.88	0.1036	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,556.61140	1,760.227	16.37	0.7974	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			298.41140	254.527	16.37	0.2026	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,430.11990	1,620.511	16.56	0.7641	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			371.91990	314.811	16.56	0.2359	0.00	0	700
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			474.84440	533.757	23.56	0.3018	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,795.94440	2,606.956	23.56	0.6982	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,587.68700	2,827.627	17.05	0.9245	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			88.78700	80.827	17.05	0.0755	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,673.03270	2,914.854	16.97	0.9218	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			95.43270	88.554	16.97	0.0782	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			478.96670	533.740	24.38	0.2846	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,231.36670	3,037.440	24.38	0.7154	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			762.95330	856.391	21.25	0.4318	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,864.65330	1,708.991	21.25	0.5682	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,957.66770	2,189.061	16.61	0.8355	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			239.36770	221.662	16.61	0.1645	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,760.08670	3,004.255	16.88	0.9197	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			101.08670	95.755	16.88	0.0803	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			509.30380	538.647	25.35	0.2699	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,750.30380	3,530.147	25.35	0.7301	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	06/09/2016	Foreign Exchange Option	13.50	Call			0.00000	1,695.242	16.83	0.7270	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			0.00000	456.642	16.83	0.2730	4,566,421.00	10,000	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			0.00000	555.498	25.54	0.2717	5,554,977.00	10,000	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			0.00000	3,616.898	25.54	0.7283	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,650.62210	1,843.548	16.52	0.7594	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			440.12210	383.148	16.52	0.2406	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,644.91750	1,837.339	16.54	0.7578	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			444.41750	386.939	16.54	0.2422	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,656.35370	1,850.682	16.53	0.7608	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			435.85370	380.282	16.53	0.2392	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,656.19490	1,848.785	16.55	0.7580	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			446.49490	389.385	16.55	0.2420	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,667.62350	1,862.101	16.54	0.7609	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			437.92350	382.701	16.54	0.2391	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,661.89580	1,854.984	16.53	0.7595	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			442.19580	385.583	16.53	0.2405	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			554.58680	581.068	26.73	0.2667	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,264.18680	4,041.368	26.73	0.7333	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,847.51610	3,092.780	16.76	0.9178	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			107.11610	103.080	16.76	0.0822	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,917.93020	3,163.115	16.69	0.9158	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			112.93020	110.115	16.69	0.0842	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			592.73020	616.233	27.97	0.2636	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,757.73020	4,533.233	27.97	0.7364	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,999.98360	3,245.116	16.61	0.9140	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			118.78360	117.616	16.61	0.0860	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			585.48760	650.926	29.21	0.2596	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,304.28760	5,123.426	29.21	0.7404	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,353.80700	2,578.100	16.68	0.8376	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			285.70700	264.500	16.68	0.1624	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,346.32150	2,570.395	16.68	0.8366	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			288.22150	266.795	16.68	0.1634	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,361.30730	2,585.819	16.67	0.8387	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			283.20730	262.219	16.67	0.1613	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,920.78230	2,112.748	16.79	0.7632	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			491.18230	437.848	16.79	0.2368	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,915.11370	2,106.656	16.81	0.7619	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			495.51370	441.756	16.81	0.2381	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			541.62420	611.724	28.82	0.2452	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,622.02420	5,446.824	28.82	0.7548	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,056.87110	3,295.553	16.50	0.9137	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			127.27110	120.653	16.50	0.0863	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,926.47620	2,119.623	16.79	0.7645	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			486.87620	434.723	16.79	0.2355	0.00	0	0
Total \$ / R Option												39,828,543.98	117,621	2,158,885

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R											1,965,636,354.08	256,626	3,011,531
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			13.80810		13.57090			0.0000	1,946,942.10	141	1,547
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			14.02480		13.78540			0.0000	1,795,174.40	128	303
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.26700		14.02310			0.0000	142,670.00	10	213
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.50570		14.25820			0.0000	0.00	0	7
Total \$ / R MAXI Future											3,884,786.50	279	2,070
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			188,106.43280	211,820.873	31.15	0.9994	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			16.43280	10.873	31.15	0.0006	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			187,106.99960	210,821.239	31.08	0.9994	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			16.99960	11.239	31.08	0.0006	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			186,107.58720	209,821.617	31.01	0.9994	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			17.58720	11.617	31.01	0.0006	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			2,085.29370	1,727.175	18.08	0.0325	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			194,661.06670	218,236.250	18.06	0.9670	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			2,121.06670	1,756.250	18.06	0.0330	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			196,590.08480	220,178.549	18.10	0.9680	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			2,050.08480	1,698.549	18.10	0.0320	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			195,625.29370	219,207.175	18.08	0.9675	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			174,609.09700	197,671.588	16.84	0.8880	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			11,299.09700	9,971.588	16.84	0.1120	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			173,740.87000	196,789.653	16.83	0.8869	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			11,430.87000	10,089.653	16.83	0.1131	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			172,873.71560	195,908.876	16.82	0.8857	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			11,563.71560	10,208.876	16.82	0.1143	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			129,062.35830	146,916.699	16.93	0.7212	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			47,242.35830	40,346.699	16.93	0.2788	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			128,509.63820	146,313.926	16.94	0.7194	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			47,689.63820	40,743.926	16.94	0.2806	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			127,959.17620	145,713.357	16.96	0.7176	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			48,139.17620	41,143.357	16.96	0.2824	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											3,884,786.50	279	2,070
£ / R	On 14/09/2015	Foreign Exchange Future			20.95500		20.66740			0.0000	30,279,975.00	1,445	33,159
£ / R	On 11/12/2015	Foreign Exchange Future			21.27490		20.98530			0.0000	170,518,323.50	8,015	8,342
£ / R	On 14/03/2016	Foreign Exchange Future			21.63530		21.33870			0.0000	4,327,060.00	200	1,522
£ / R	On 13/06/2016	Foreign Exchange Future			21.99160		21.68910			0.0000	0.00	0	200
Total £ / R Future											205,125,358.50	9,660	43,223
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			9,687.40000	9,975.000	55.98	1.0000	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	55.98	0.0000	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			2,667.86260	2,955.178	28.79	0.9993	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			0.46260	0.178	28.79	0.0007	0.00	0	16,500

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	18.16	Call			2,508.04630	2,795.248	27.97	0.9991	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			0.64630	0.248	27.97	0.0009	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,730.37210	2,016.351	23.95	0.9949	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			2.97210	1.351	23.95	0.0051	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,720.42570	2,006.382	23.90	0.9948	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			3.02570	1.382	23.90	0.0052	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,710.48040	1,996.413	23.84	0.9947	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			3.08040	1.413	23.84	0.0053	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			337.39920	537.021	17.92	0.7749	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			169.99920	82.021	17.92	0.2251	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2,168.73720	2,455.510	26.22	0.9981	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			1.33720	0.510	26.22	0.0019	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,540.17760	2,815.518	16.89	0.9496	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			54.87760	40.618	16.89	0.0504	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,530.66880	2,805.842	16.87	0.9492	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			55.36880	40.942	16.87	0.0508	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,740.93650	1,975.363	15.45	0.8835	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			155.63650	100.463	15.45	0.1165	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,294.95000	1,494.767	15.81	0.7868	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			309.65000	219.867	15.81	0.2132	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			0.00000	1,407.121	15.88	0.7641	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			0.00000	252.222	15.88	0.2359	6,053,316.00	24,000	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,092.90130	1,264.661	16.10	0.7212	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			437.60130	319.761	16.10	0.2788	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			0.00000	1,015.595	16.65	0.6303	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			0.00000	490.695	16.65	0.3697	2,944,170.00	6,000	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			863.62350	1,004.790	16.68	0.6259	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			648.32350	499.890	16.68	0.3741	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			584.74190	677.691	17.76	0.4728	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,099.44190	902.791	17.76	0.5272	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,865.86590	3,145.994	17.72	0.9616	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			40.56590	31.094	17.72	0.0384	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,549.69220	2,825.197	16.91	0.9500	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			54.39220	40.297	16.91	0.0500	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			494.77710	573.113	18.35	0.4135	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,329.47710	1,118.214	18.35	0.5865	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,146.66970	3,429.746	18.43	0.9695	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			31.36970	24.846	18.43	0.0305	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,365.25580	2,611.387	15.46	0.8699	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			216.55580	166.087	15.46	0.1301	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,357.00740	2,602.716	15.45	0.8690	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			218.30740	167.416	15.45	0.1310	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,349.06060	2,594.053	15.44	0.8681	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			220.36060	168.753	15.44	0.1319	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,880.98330	2,067.181	15.64	0.7198	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			681.88330	565.581	15.64	0.2802	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,875.00910	2,060.752	15.65	0.7186	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			685.90910	569.152	15.65	0.2814	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,869.04910	2,054.330	15.65	0.7174	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			689.94910	572.730	15.65	0.2826	0.00	0	0
Total £ / R Option												8,997,486.00	30,000	139,580
Total £ / R												214,122,844.50	39,660	182,803
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11583		0.11279			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11783		0.11474			0.0000	0.00	0	7,859
¥ / R	On	14/03/2016	Foreign Exchange Future			0.12015		0.11699			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			303.78210	597.543	21.92	0.9254	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			25.08210	14.243	21.92	0.0746	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,278.70020	2,583.306	38.56	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00020	0.006	38.56	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,278.71010	1,583.414	28.24	0.9992	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.01010	0.114	28.24	0.0008	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,475.23530	2,789.171	23.80	0.9877	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.23530	6.471	23.80	0.0123	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,485.01070	1,805.996	19.37	0.9540	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			11.01070	23.296	19.37	0.0460	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			642.52090	976.706	20.78	0.7556	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			168.52090	194.006	20.78	0.2444	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,737.68770	2,059.592	17.35	0.9360	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			38.68770	44.292	17.35	0.0640	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			931.96920	1,238.852	18.02	0.7706	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			232.96920	223.552	18.02	0.2294	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			487.49500	710.808	20.26	0.5327	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			788.49500	695.508	20.26	0.4673	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			15.35690		15.06360			0.0000	17,322,583.20	1,128	34,106
€ / R	On	21/09/2015	Foreign Exchange Future			15.37680		15.08330			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.48290		15.18640			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.62130		15.32490			0.0000	31,867,452.00	2,040	65,219
€ / R	On	25/01/2016	Foreign Exchange Future			15.76450		15.46520			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.92260		15.61940			0.0000	5,572,910.00	350	3,637
€ / R	On	13/06/2016	Foreign Exchange Future			16.22560		15.91630			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.56570		16.25210			0.0000	0.00	0	0
Total € / R Future												54,762,945.20	3,518	103,212

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	13.00	Call			2,063.80240	2,357.006	30.86	0.9995	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.20240	0.106	30.86	0.0005	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,033.82110	2,327.015	30.65	0.9995	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			498.71260	765.681	18.23	0.9545	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			35.11260	8.781	18.23	0.0455	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			275.71490	493.374	17.98	0.8484	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.15100	0.082	31.57	0.0004	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,143.76010	2,436.986	31.43	0.9996	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.16010	0.086	31.43	0.0004	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			114.02250	237.314	17.69	0.5999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			300.42250	130.414	17.69	0.4001	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			110.98010	231.391	17.69	0.5913	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.22110	0.115	30.65	0.0005	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			695.33710	981.418	20.13	0.9767	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			11.73710	4.518	20.13	0.0233	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.08490	0.049	33.01	0.0002	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,163.75100	2,456.982	31.57	0.9996	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			307.38010	134.491	17.69	0.4087	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			112.11490	36.474	17.98	0.1516	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			117.13590	243.325	17.70	0.6085	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			293.53590	126.425	17.70	0.3915	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,803.62470	3,096.918	36.37	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.02470	0.018	36.37	0.0001	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,363.68490	2,656.949	33.01	0.9998	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			764.38160	1,047.686	18.94	0.9580	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			21.08160	10.887	18.94	0.0420	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			754.94580	1,037.936	18.87	0.9571	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			21.64580	11.136	18.87	0.0429	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			367.03470	578.582	17.13	0.8319	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			133.73470	51.782	17.13	0.1681	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			773.85330	1,057.443	19.01	0.9590	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			20.55330	10.643	19.01	0.0410	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			930.27660	1,184.519	16.66	0.8925	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			93.87660	51.619	16.66	0.1075	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			547.93780	739.237	17.29	0.7258	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			281.53780	176.337	17.29	0.2742	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			946.30630	1,202.017	16.64	0.8968	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			89.90630	49.117	16.64	0.1032	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			938.27560	1,193.256	16.65	0.8947	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			91.87560	50.356	16.65	0.1053	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,295.62290	2,587.142	18.45	0.9731	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			20.72290	15.842	18.45	0.0269	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,499.35960	1,772.934	16.65	0.9187	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			74.45960	51.634	16.65	0.0813	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			590.35330	750.429	17.83	0.6096	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			555.45330	419.129	17.83	0.3904	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	16.50	Call		255.53840	329.933	20.53	0.3223	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,430.63840	1,208.633	20.53	0.6777	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,376.47180	4,672.760	24.84	0.9976	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.57180	1.460	24.84	0.0024	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		732.05230	918.164	17.25	0.6937	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		397.15230	286.864	17.25	0.3063	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		726.88710	912.120	17.26	0.6909	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		401.98710	290.820	17.26	0.3091	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		721.75320	906.108	17.28	0.6881	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		406.85320	294.808	17.28	0.3119	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,173.85410	1,421.336	16.52	0.8589	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		148.95410	100.036	16.52	0.1411	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		946.43890	1,145.251	16.61	0.7196	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		401.23890	300.751	16.61	0.2804	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,124.54880	1,354.530	16.41	0.7839	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		279.34880	210.030	16.41	0.2161	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,117.87490	1,347.209	16.41	0.7818	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		282.67490	212.709	16.41	0.2182	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		984.82190	1,192.141	16.56	0.7351	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		369.62190	277.641	16.56	0.2649	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,131.24820	1,361.873	16.40	0.7859	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		276.04820	207.373	16.40	0.2141	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		47.68470	41.108	17.10	0.0479	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,477.17440	2,772.020	16.97	0.9436	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		57.77440	49.420	16.97	0.0564	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,894.29650	2,176.791	16.38	0.8913	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		124.89650	104.191	16.38	0.1087	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		1,022.55570	857.932	18.32	0.4787	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		631.27340	758.945	18.72	0.4854	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,161.87340	986.345	18.72	0.5146	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		589.93170	709.915	19.02	0.4598	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,270.53170	1,087.315	19.02	0.5402	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,617.08470	2,913.708	17.10	0.9521	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		152.03230	126.250	16.21	0.1282	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,137.52520	1,352.748	16.40	0.7316	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		418.12520	330.148	16.40	0.2684	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		1,058.59770	1,255.636	16.50	0.7022	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		489.19770	383.036	16.50	0.2978	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		691.95570	830.532	18.32	0.5213	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		145.62220	121.040	16.25	0.1237	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,766.60440	2,044.925	16.24	0.8752	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		147.20440	122.325	16.24	0.1248	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,758.20060	2,036.221	16.23	0.8741	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		148.80060	123.621	16.23	0.1259	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,741.43230	2,018.850	16.21	0.8718	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,775.02220	2,053.640	16.25	0.8763	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,268.37930	1,474.719	16.51	0.6896	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			612.07930	509.119	16.51	0.3104	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			983.97660	1,144.311	17.81	0.5729	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			606.82750	504.900	16.49	0.3087	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,027.67660	878.711	17.81	0.4271	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,938.32040	2,223.834	16.04	0.8449	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			222.02040	198.234	16.04	0.1551	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,277.89710	1,486.306	16.48	0.6930	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			601.59710	500.706	16.48	0.3070	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,273.12750	1,480.500	16.49	0.6913	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,772.29660	2,010.023	15.76	0.7623	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			480.19660	404.323	15.76	0.2377	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,784.01680	2,022.826	15.73	0.7651	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			471.91680	397.126	15.73	0.2349	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,778.14690	2,016.418	15.75	0.7637	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			476.04690	400.718	15.75	0.2363	0.00	0	0
Total € / R Option												0.00	0	294,140
Total € / R												54,762,945.20	3,518	397,352
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.58010		9.53890			0.0000	3,448,836.00	360	2,189
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.68700		9.64610			0.0000	3,390,450.00	350	9,633
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.81220		9.77050			0.0000	3,434,270.00	350	2,150
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.94000		9.89750			0.0000	0.00	0	0
Total AU\$ / R Future												10,273,556.00	1,060	13,972
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			1.98410	1.782	21.12	0.0152	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			803.08410	761.682	21.12	0.9848	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			1.91740	1.717	21.24	0.0146	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			813.01740	771.617	21.24	0.9854	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			1.85360	1.655	21.36	0.0140	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			822.95360	781.555	21.36	0.9860	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			696.22550	663.562	16.97	0.7064	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.00890	2.042	21.54	0.0057	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,397.76760	2,438.701	22.03	0.9953	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.66760	1.701	22.03	0.0047	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,347.93040	2,388.864	21.79	0.9948	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.83040	1.864	21.79	0.0052	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,298.10890	2,339.042	21.54	0.9943	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			493.46430	522.925	14.74	0.7163	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			147.36430	135.925	14.74	0.2837	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			326.11940	348.275	15.19	0.5612	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			280.01940	261.275	15.19	0.4388	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			142.32550	150.562	16.97	0.2936	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			269.51290	259.770	14.05	0.3602	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			540.71040	573.128	14.01	0.6478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			260.21040	250.928	14.01	0.3522	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			535.33930	567.526	14.03	0.6438	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			264.83930	255.326	14.03	0.3562	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			530.01290	561.970	14.05	0.6398	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			455.88150	480.216	15.70	0.4844	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			648.38150	630.216	15.70	0.5156	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			452.65030	476.778	15.73	0.4816	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			655.15030	636.778	15.73	0.5184	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			459.13650	483.678	15.68	0.4871	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			641.63650	623.678	15.68	0.5129	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												10,273,556.00	1,060	14,575
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.41740		10.30920			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.57820		10.46930			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			670.77660	778.481	20.03	0.9908	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			1.57660	1.082	20.03	0.0092	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			660.88590	768.553	19.95	0.9902	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			1.68590	1.153	19.95	0.0098	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			651.00270	758.629	19.88	0.9896	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			1.80270	1.228	19.88	0.0104	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			354.29580	415.078	16.96	0.5554	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			374.99580	326.878	16.96	0.4446	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			350.29920	410.407	16.99	0.5510	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			380.99920	332.207	16.99	0.4490	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			346.34820	405.780	17.01	0.5467	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			387.04820	337.580	17.01	0.4533	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			0.0000	0.00	0	24,000
Total CF CANDCO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			14.16300		13.89320			0.0000	0.00	0	1,544
CHF / R	On	11/12/2015	Foreign Exchange Future			14.43130		14.15860			0.0000	1,385,404.80	96	7,345
Total CHF / R Future												1,385,404.80	96	8,889
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,106.62940	1,374.980	26.45	0.9906	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			3.42940	1.980	26.45	0.0094	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,096.70750	1,365.023	26.34	0.9904	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			3.50750	2.023	26.34	0.0096	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,086.78770	1,355.067	26.24	0.9902	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			3.58770	2.067	26.24	0.0098	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			606.28390	764.106	17.93	0.6426	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			457.68390	342.806	17.93	0.3574	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			615.67190	775.099	17.89	0.6486	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			447.07190	333.799	17.89	0.3514	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			610.96060	769.587	17.91	0.6456	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			452.36060	338.287	17.91	0.3544	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												1,385,404.80	96	8,889
CNH / R	On	14/09/2015	Foreign Exchange Future			2.13570		2.10330			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.14710		2.11070			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			1,049.90970	1,366.580	21.58	0.9682	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			16.90970	9.580	21.58	0.0318	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			956.56020	1,268.256	20.82	0.9623	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			23.56020	11.255	20.82	0.0377	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			1,147.19640	1,465.202	22.35	0.9731	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			14.19640	8.202	22.35	0.0269	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,360.87440	1,662.424	18.54	0.7688	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			353.87440	291.424	18.54	0.2312	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,502.82210	1,816.104	18.63	0.7983	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			295.82210	245.104	18.63	0.2017	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,429.89080	1,738.503	18.58	0.7838	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			322.89080	267.503	18.58	0.2162	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			2.05840		2.01830			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.09550		2.05480			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			2,784.88860	3,184.814	36.05	0.9978	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			1.88860	0.814	36.05	0.0022	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			2,685.35900	3,085.014	35.68	0.9973	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			2.35900	1.014	35.68	0.0027	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,585.94070	2,985.261	35.32	0.9966	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			2.94070	1.261	35.32	0.0034	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,199.07210	1,493.596	20.52	0.7051	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			551.07210	438.596	20.52	0.2949	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,143.95540	1,429.135	20.55	0.6884	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			595.95540	474.134	20.55	0.3116	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,090.83340	1,369.101	20.66	0.6710	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			642.83340	514.101	20.66	0.3290	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			0.13120		0.12910			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.13110		0.12900			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12990		0.12850			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06930		0.06810			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06200		0.06050			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05880		0.05760			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			8.67310		8.65250			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.69090		8.65550			0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Future			8.70090		8.64800			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.77190		8.73610			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.86890		8.83260			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			263.30210	283.100	16.84	1.0000	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			0.80210	0.000	16.84	0.0000	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			253.43940	273.100	16.84	1.0000	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			0.93940	0.000	16.84	0.0000	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			243.60010	263.100	16.84	1.0000	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			1.10010	0.000	16.84	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
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			6.44360	9.152	18.77	0.0764	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			440.94360	408.252	18.77	0.9236	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			5.98440	8.565	18.82	0.0720	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			450.48440	417.665	18.82	0.9280	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			5.72600	8.014	18.88	0.0679	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			460.22600	427.114	18.88	0.9321	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			122.01760	153.328	14.50	0.6040	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			104.01760	82.428	14.50	0.3960	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			121.13130	135.724	14.36	0.3294	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			475.03130	453.824	14.36	0.6706	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			119.08270	133.437	14.40	0.3246	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			482.98270	461.537	14.40	0.6754	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			117.07180	131.190	14.44	0.3199	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			490.97180	469.290	14.44	0.6801	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			269.65120	290.454	15.82	0.4188	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			577.05120	561.554	15.82	0.5812	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			266.93020	287.514	15.85	0.4153	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			584.33020	568.614	15.85	0.5847	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			264.24120	284.609	15.88	0.4119	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			591.64120	575.709	15.88	0.5881	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11220		1.11000			0.0000	0.00	0	553
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11380		1.11170			0.0000	0.00	0	150
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11600		1.11380			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	703
Total QUANTO € / \$												0.00	0	703
RAIN	On	14/09/2015	Foreign Exchange Future			24,175.83000		23,741.81000			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			9.70490		9.58570			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.82070		9.70150			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			433.82100	550.007	53.55	0.6832	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			188.12100	185.107	53.55	0.3168	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			420.86720	537.594	52.52	0.6816	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			185.16720	182.694	52.52	0.3184	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			407.91580	525.180	51.48	0.6798	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			182.21580	180.280	51.48	0.3202	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
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,192.10650	1,451.745	60.66	0.6243	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			830.60650	971.046	60.66	0.3757	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,168.16390	1,428.268	59.70	0.6230	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			816.66390	957.568	59.70	0.3770	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,144.19470	1,404.767	58.74	0.6217	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			802.69470	944.067	58.74	0.3783	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			4.59560		4.56800			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.54220		4.51800			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			30.82250	36.315	14.19	0.4517	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			72.82250	50.715	14.19	0.5483	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			37.95370	45.969	14.22	0.5253	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			59.95370	40.369	14.22	0.4747	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			34.23800	40.389	14.02	0.4882	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			66.23800	44.789	14.02	0.5118	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			201.10190	212.593	19.86	0.5650	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			173.10190	160.393	19.86	0.4350	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			196.07820	207.408	19.86	0.5565	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			178.07820	165.208	19.86	0.4435	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			191.43550	202.310	19.86	0.5480	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			183.43550	170.110	19.86	0.4520	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			1.37450		1.38410			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.34520		1.35100			0.0000	0.00	0	7,688
Total ZMW / R Future												0.00	0	7,818
Total ZMW / R												0.00	0	7,818
Total Futures												2201239861.10	153,618	1,121,767
Total Options												48826029.98	147,621	2,601,208
Grand Total:												2,250,065,891.08	301,239	3,722,975