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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/10/2015 Foreign Exchange Future			13.08400		13.32760			0.0000	0.00	0	0
\$ / R On 20/10/2015 Foreign Exchange Future			13.07950		13.33450			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.08410		13.33920			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.09790		13.35300			0.0000	0.00	0	350
\$ / R On 30/10/2015 Foreign Exchange Future			13.10240		13.35760			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.11600		13.37130			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.12720		13.38280			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.14300		13.39890			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.14530		13.40130			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.14990		13.40590			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.15910		13.41530			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.16140		13.41770			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.19140		13.44810			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.19830		13.45510			0.0000	759,377,388.80	57,536	728,181
\$ / R On 21/12/2015 Foreign Exchange Future			13.22140		13.47920			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.27900		13.53690			0.0000	14,606,900.00	1,100	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.31260		13.57100			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.34980		13.60900			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			13.36600		13.62570			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.37990		13.64000			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.41470		13.67560			0.0000	0.00	0	272

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Future			13.42170		13.68280			0.0000	211,445,461.80	15,754	83,811
\$ / R	On	16/03/2016	Foreign Exchange Future			13.42630		13.68750			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.44260		13.70420			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.45650		13.71850			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.50290		13.76610			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.52190		13.78560			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.59580		13.86150			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.61970		13.88600			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.62680		13.89330			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.63630		13.90310			0.0000	13,636,300.00	1,000	31,226
\$ / R	On	28/06/2016	Foreign Exchange Future			13.67210		13.93980			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.74210		14.01190			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.77940		14.05050			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.81680		14.08910			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			13.84420		14.11740			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			13.84920		14.12250			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.86660		14.14050			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.87660		14.15080			0.0000	5,550,640.00	400	6,324
\$ / R	On	28/09/2016	Foreign Exchange Future			13.89900		14.17400			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.97280		14.25000			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.07420		14.34960			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.12340		14.39790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.13880		14.41300			0.0000	5,655,520.00	400	500
\$ / R	On	13/03/2017	Foreign Exchange Future			14.39700		14.66650			0.0000	0.00	0	0
Total \$ / R Future												1,010,272,210.60	76,190	854,614
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Call			0.53960	0.012	36.38	0.0002	0.00	0	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			672.93960	916.012	36.38	0.9998	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			111.36420	21.474	15.52	0.1704	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			86.86420	251.974	15.52	0.8296	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			74.11510	12.927	16.16	0.1092	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			129.61510	323.427	16.16	0.8908	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			20.82600	2.762	18.09	0.0264	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			316.32600	553.262	18.09	0.9736	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			70.95130	17.184	16.94	0.1158	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			191.75130	393.084	16.94	0.8842	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,553.01730	2,297.930	28.71	0.9998	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.01730	0.030	28.71	0.0002	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,203.05460	1,947.999	26.39	0.9994	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.05460	0.099	26.39	0.0006	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			118.82000	50.510	16.95	0.2148	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			205.82000	392.610	16.95	0.7852	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			82.04570	33.376	17.51	0.1509	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			289.04570	495.476	17.51	0.8491	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.13410	0.098	40.45	0.0004	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,627.13410	3,882.198	40.45	0.9996	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call		25.98570	10.329	19.48	0.0487	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put		668.38570	907.929	19.48	0.9513	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call		38.34280	15.711	18.92	0.0715	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put		550.74280	783.311	18.92	0.9285	0.00	0	13,360
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		429.87840	251.998	15.07	0.6040	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		58.57840	135.998	15.07	0.3960	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call		91.29200	44.468	17.62	0.1563	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put		419.99200	628.468	17.62	0.8437	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		668.01230	446.099	14.91	0.8093	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		16.71230	50.099	14.91	0.1907	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		354.55280	203.563	15.01	0.4983	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		111.75280	216.363	15.01	0.5017	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		89.66180	46.448	17.76	0.1477	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		516.86180	729.248	17.76	0.8523	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		37.19050	18.982	19.85	0.0640	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		904.39050	1,141.782	19.85	0.9360	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		453.28200	276.891	14.89	0.6044	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		70.48200	149.691	14.89	0.3956	0.00	0	10,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call		243.37400	143.567	15.80	0.3505	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put		244.47400	400.567	15.80	0.6495	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		382.20490	230.004	14.81	0.5041	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		133.30490	237.004	14.81	0.4959	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call		267.82170	157.965	15.60	0.3784	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put		218.92170	364.966	15.60	0.6216	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call		273.48400	163.802	15.69	0.3826	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put		222.18400	368.502	15.69	0.6174	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		375.10550	228.025	14.99	0.4928	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		143.80550	252.725	14.99	0.5072	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		404.58130	253.450	15.09	0.5158	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		138.68130	243.550	15.09	0.4842	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		143.50200	85.092	17.35	0.2142	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put		487.60200	685.192	17.35	0.7858	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		177.01350	110.594	17.06	0.2549	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		441.71350	631.493	17.06	0.7451	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		107.13610	67.193	18.31	0.1636	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		681.83610	898.093	18.31	0.8364	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		499.91040	335.278	15.10	0.5884	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		112.21040	203.878	15.10	0.4116	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,617.98850	2,361.839	20.34	0.9983	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.28850	0.439	20.34	0.0017	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,268.32860	2,012.416	18.82	0.9961	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		0.62860	1.017	18.82	0.0039	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		821.60320	602.677	14.68	0.8058	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		33.90320	71.277	14.68	0.1942	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		138.59520	87.332	17.76	0.2042	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		570.89520	775.932	17.76	0.7958	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			5.39020	2.959	33.11	0.0065	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,037.69020	4,291.559	33.11	0.9935	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			269.26310	173.848	16.23	0.3653	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			281.56310	442.448	16.23	0.6347	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			190.59170	120.885	17.02	0.2707	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			422.89170	609.485	17.02	0.7293	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			167.82280	105.910	17.30	0.2418	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			480.12280	674.510	17.30	0.7582	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			366.28020	236.930	15.55	0.4649	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			188.58020	315.530	15.55	0.5351	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			360.56870	233.142	15.59	0.4593	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			192.86870	321.742	15.59	0.5407	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			317.01680	204.777	15.87	0.4158	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			229.31680	373.377	15.87	0.5842	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			634.05200	444.163	14.91	0.6929	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			66.35200	132.763	14.91	0.3071	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			572.34440	393.362	15.00	0.6473	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			84.64440	161.962	15.00	0.3527	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,129.85680	896.514	15.00	0.8820	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			21.75680	45.114	15.00	0.1180	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.22650	0.138	33.00	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,315.12650	7,571.838	33.00	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			29.55690	23.395	24.20	0.0465	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,144.45690	2,395.095	24.20	0.9535	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			24.21890	19.458	25.04	0.0385	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,369.11890	2,621.158	25.04	0.9615	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			17.05810	16.847	29.11	0.0298	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,061.95810	3,318.547	29.11	0.9702	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			51.32940	39.133	22.13	0.0778	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,596.22940	1,840.833	22.13	0.9222	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			37.99080	29.540	23.22	0.0588	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,882.89080	2,131.240	23.22	0.9412	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			33.90140	26.570	23.66	0.0529	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,998.80140	2,248.270	23.66	0.9471	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			67.00700	50.361	21.21	0.0996	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,361.90700	1,602.061	21.21	0.9004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			60.83260	45.903	21.54	0.0910	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,445.73260	1,687.603	21.54	0.9090	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			52.96480	40.301	22.02	0.0801	36,592.94	908	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,567.86480	1,812.001	22.02	0.9199	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			99.04710	73.517	19.93	0.1430	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,043.94710	1,275.217	19.93	0.8570	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			88.30400	65.861	20.30	0.1288	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,133.20400	1,367.561	20.30	0.8712	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			70.71740	53.070	21.03	0.1047	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,315.61740	1,554.770	21.03	0.8953	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	14.28	Call			114.02950	84.167	19.48	0.1624	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			938.92950	1,165.867	19.48	0.8376	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			111.35950	82.269	19.55	0.1589	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			956.25950	1,183.969	19.55	0.8411	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			102.56620	76.020	19.82	0.1476	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,017.46620	1,247.720	19.82	0.8524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			138.25740	101.348	18.88	0.1928	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			803.15740	1,023.048	18.88	0.8072	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			125.47840	92.289	19.18	0.1769	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			870.37840	1,093.989	19.18	0.8231	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			119.59760	88.118	19.33	0.1695	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			904.49760	1,129.818	19.33	0.8305	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			161.12680	116.937	18.43	0.2197	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			706.02680	918.637	18.43	0.7803	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			159.06110	115.538	18.47	0.2173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			713.96110	927.238	18.47	0.7827	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			151.07180	110.129	18.62	0.2080	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			745.97180	961.829	18.62	0.7920	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			200.84110	144.088	17.80	0.2645	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			575.74110	775.788	17.80	0.7355	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			181.02900	130.435	18.09	0.2423	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			635.92900	842.136	18.09	0.7577	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			178.69570	128.852	18.13	0.2397	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			643.59570	850.552	18.13	0.7603	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			244.07890	175.133	17.32	0.3122	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			468.97890	656.833	17.32	0.6878	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			231.71600	166.231	17.45	0.2988	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			496.61600	687.931	17.45	0.7012	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			208.82650	149.804	17.70	0.2735	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			553.72650	751.504	17.70	0.7265	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			257.08570	184.523	17.19	0.3261	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			441.98570	626.223	17.19	0.6739	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			253.77200	182.128	17.22	0.3226	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			448.67200	633.828	17.22	0.6774	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			250.49990	179.767	17.25	0.3191	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			455.39990	641.467	17.25	0.6809	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			270.76650	194.425	17.06	0.3405	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			415.66650	596.125	17.06	0.6595	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			263.84150	189.407	17.12	0.3332	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			428.74150	611.107	17.12	0.6668	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			260.44130	186.950	17.15	0.3296	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			435.34130	618.650	17.15	0.6704	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			308.07590	221.575	16.73	0.3788	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			352.97590	523.275	16.73	0.6212	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			300.24610	215.858	16.80	0.3708	129,514.62	600	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			365.14610	537.558	16.80	0.6292	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			274.29430	196.981	17.02	0.3442	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			409.19430	588.681	17.02	0.6558	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			361.82450	259.122	16.34	0.4288	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			286.72450	440.822	16.34	0.5712	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			352.05250	252.462	16.41	0.4202	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			296.95250	454.162	16.41	0.5798	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			333.10530	239.633	16.54	0.4032	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			318.00530	481.333	16.54	0.5968	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			397.62350	283.781	16.12	0.4600	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			252.52350	395.481	16.12	0.5400	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			0.00000	280.128	16.15	0.4554	84,038.43	300	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			0.00000	401.828	16.15	0.5446	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			371.80000	265.952	16.28	0.4376	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			276.70000	427.652	16.28	0.5624	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			447.32980	318.737	15.82	0.5020	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			212.22980	340.437	15.82	0.4980	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			430.29690	306.662	15.92	0.4878	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			225.19690	358.362	15.92	0.5122	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			413.72930	295.014	16.02	0.4738	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			238.62930	376.714	16.02	0.5262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			476.74450	340.980	15.72	0.5262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			191.64450	312.680	15.72	0.4738	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			458.94070	327.025	15.76	0.5116	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			203.84070	328.725	15.76	0.4884	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			453.10850	322.856	15.79	0.5068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			208.00850	334.556	15.79	0.4932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			552.57720	401.273	15.55	0.5850	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			147.47720	252.973	15.55	0.4150	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			520.08800	375.273	15.62	0.5604	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			164.98800	276.973	15.62	0.4396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			488.87240	350.531	15.69	0.5359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			183.77240	302.231	15.69	0.4641	151,115.30	500	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			687.29160	511.661	15.29	0.6773	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			92.19160	173.361	15.29	0.3227	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			657.49390	486.894	15.34	0.6581	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			102.39390	188.594	15.34	0.3419	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			586.32220	428.540	15.48	0.6095	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			131.22220	230.240	15.48	0.3905	115,120.05	500	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			758.07020	570.330	15.16	0.7192	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			72.97020	142.030	15.16	0.2808	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			733.36530	550.325	15.20	0.7054	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			78.26530	152.025	15.20	0.2946	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			694.85650	517.979	15.27	0.6820	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			89.75650	169.679	15.27	0.3180	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			903.31500	691.904	14.93	0.7928	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			48.21500	93.604	14.93	0.2072	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	12.70	Call			816.84430	618.726	15.06	0.7506	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put			61.74430	120.426	15.06	0.2494	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			766.37060	577.097	15.15	0.7238	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			71.27060	138.797	15.15	0.2762	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			938.64850	722.450	14.87	0.8087	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			43.54850	84.150	14.87	0.1913	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			929.77840	714.747	14.88	0.8047	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			44.67840	86.447	14.88	0.1953	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			920.93180	707.088	14.90	0.8008	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			45.83180	88.788	14.90	0.1992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,290.34710	1,051.132	15.30	0.9129	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			15.24710	32.832	15.30	0.0871	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,271.27330	1,032.919	15.27	0.9088	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			16.17330	34.618	15.27	0.0912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			992.36670	771.286	14.92	0.8294	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			37.26670	72.986	14.92	0.1706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,367.09330	1,124.751	15.39	0.9277	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			11.99330	26.451	15.39	0.0723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,319.04520	1,078.599	15.33	0.9187	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			13.94520	30.299	15.33	0.0813	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,309.46800	1,069.425	15.32	0.9168	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			14.36800	31.125	15.32	0.0832	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,513.67280	1,265.628	15.57	0.9501	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			8.57280	17.328	15.57	0.0499	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,464.68680	1,218.303	15.51	0.9434	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			9.58680	20.003	15.51	0.0566	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,425.58390	1,180.697	15.46	0.9375	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			10.48390	22.397	15.46	0.0625	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,710.58440	1,458.950	16.12	0.9683	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			5.48440	10.650	16.12	0.0317	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,661.23170	1,410.232	15.96	0.9646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			6.13170	11.932	15.96	0.0354	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,562.76630	1,313.271	15.63	0.9561	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			7.66630	14.971	15.63	0.0439	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,057.61540	1,803.082	17.28	0.9853	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			2.51540	4.782	17.28	0.0147	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,859.02540	1,605.864	16.62	0.9772	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			3.92540	7.564	16.62	0.0228	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,849.11370	1,596.039	16.59	0.9766	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			4.01370	7.739	16.59	0.0234	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,506.02700	2,249.991	18.77	0.9947	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.92700	1.691	18.77	0.0053	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,456.13560	2,200.199	18.61	0.9940	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.03560	1.899	18.61	0.0060	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,255.10840	3,998.328	24.71	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00840	0.028	24.71	0.0001	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	9.25	Call		4,205.11080	3,948.336	24.71	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.01080	0.036	24.71	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,256.71350	2,001.317	17.94	0.9906	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		1.61350	3.017	17.94	0.0094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,305.10650	4,048.322	24.71	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00650	0.022	24.71	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,331.37690	2,075.246	17.65	0.9890	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		2.17690	3.846	17.65	0.0110	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		163.91030	122.603	18.79	0.2111	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		834.71030	1,051.203	18.79	0.7889	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		16.41250	11.140	32.33	0.0176	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,407.21250	4,659.740	32.33	0.9824	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,680.21020	2,423.167	18.69	0.9949	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		1.01020	1.767	18.69	0.0051	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,341.32990	2,085.162	17.68	0.9893	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		2.12990	3.762	17.68	0.0107	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		766.84250	588.777	15.01	0.6534	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		159.94250	239.777	15.01	0.3466	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		219.46020	167.331	19.31	0.2225	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,128.46020	1,334.731	19.31	0.7775	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		134.12900	103.190	21.40	0.1399	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,723.12900	1,950.590	21.40	0.8601	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		703.43790	542.676	15.43	0.5899	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		242.43790	340.076	15.43	0.4101	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		120.57380	93.082	21.89	0.1264	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,869.57380	2,100.482	21.89	0.8736	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		497.27380	379.229	16.36	0.4537	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		426.27380	566.629	16.36	0.5463	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,794.33800	1,543.817	15.26	0.9360	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		23.33800	31.217	15.26	0.0640	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		791.62920	617.356	15.16	0.6415	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		190.62920	274.755	15.16	0.3585	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,031.05880	1,778.206	15.69	0.9460	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		22.05880	28.407	15.69	0.0540	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		144.93980	114.555	21.91	0.1413	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,935.93980	2,164.755	21.91	0.8587	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		418.25190	328.875	17.66	0.3652	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		722.55190	892.875	17.66	0.6348	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call		599.69060	475.363	16.48	0.4840	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put		459.69060	595.463	16.48	0.5160	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		237.23920	189.046	20.20	0.2153	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,437.23920	1,649.146	20.20	0.7847	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		149.14450	119.991	22.39	0.1384	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		2,149.14450	2,380.091	22.39	0.8616	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,876.16200	1,626.161	15.29	0.9203	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		36.16200	46.261	15.29	0.0797	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,267.68860	1,052.723	14.82	0.7794	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			122.08860	168.023	14.82	0.2206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,610.96630	2,848.550	23.60	0.8736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,647.61610	2,389.636	16.66	0.9691	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			14.81610	17.936	16.66	0.0309	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,163.63010	1,909.708	15.71	0.9378	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			30.83010	38.008	15.71	0.0622	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,599.93410	1,813.245	20.59	0.7847	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,115.90200	1,862.576	15.62	0.9335	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			33.10200	40.876	15.62	0.0665	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			24.96330	16.604	29.42	0.0190	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,572.16330	6,824.904	29.42	0.9810	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			143.76630	120.250	23.60	0.1264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,321.93500	1,525.534	19.73	0.7432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			125.70880	116.228	25.23	0.1167	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,942.90880	3,194.528	25.23	0.8833	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			122.77520	114.351	26.39	0.1112	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,189.97520	3,442.651	26.39	0.8888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			252.73410	204.945	20.59	0.2153	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,013.00920	1,200.283	18.67	0.6821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			221.51840	180.072	21.21	0.1902	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,808.71840	2,028.372	21.21	0.8098	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			173.21030	141.746	22.46	0.1503	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,240.41030	2,470.046	22.46	0.8497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			304.73500	247.234	19.73	0.2568	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			746.30180	913.371	17.67	0.6089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			295.99750	240.267	19.87	0.2500	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,363.19750	1,568.567	19.87	0.7500	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			271.68860	220.412	20.26	0.2306	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,488.88860	1,698.712	20.26	0.7694	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			385.80920	311.983	18.67	0.3179	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			503.00850	642.099	16.64	0.5141	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			343.21400	277.972	19.19	0.2862	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,160.41400	1,356.271	19.19	0.7138	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			325.17050	263.546	19.43	0.2725	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,232.37050	1,431.846	19.43	0.7275	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			489.10180	395.071	17.67	0.3911	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			325.96580	435.776	15.80	0.4150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			470.33200	379.797	17.83	0.3781	0.00	0	750
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			787.53200	958.097	17.83	0.6219	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			410.93720	332.036	18.40	0.3361	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			938.13720	1,120.336	18.40	0.6639	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			635.80850	513.799	16.64	0.4859	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			184.90750	250.410	14.90	0.2937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			601.58520	486.446	16.86	0.4650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			548.78520	694.746	16.86	0.5350	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	14/03/2016	Foreign Exchange Option	13.76	Call			550.72060	445.435	17.20	0.4326	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			627.92060	783.735	17.20	0.5674	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			808.76580	657.476	15.80	0.5850	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			81.50340	110.876	14.77	0.1585	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			776.30770	629.869	15.93	0.5673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			353.50770	468.169	15.93	0.4327	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			658.16340	531.757	16.51	0.4993	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			475.36340	610.057	16.51	0.5007	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,067.70750	872.110	14.90	0.7063	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			61.65590	77.152	14.76	0.1184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			960.19380	785.194	15.24	0.6606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			227.39380	313.494	15.24	0.3394	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			865.54840	706.060	15.58	0.6150	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			282.74840	384.360	15.58	0.3850	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,504.30340	1,272.576	14.77	0.8415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			53.84800	67.202	14.95	0.1046	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,259.98960	1,046.045	14.78	0.7745	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			127.18960	174.345	14.78	0.2255	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,112.41140	909.744	14.79	0.7242	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			169.61140	228.044	14.79	0.2758	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,694.45590	1,448.852	14.76	0.8816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			43.81650	54.449	15.24	0.0864	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,685.29070	1,440.231	14.76	0.8799	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			62.49070	78.531	14.76	0.1201	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,639.62260	1,397.530	14.76	0.8709	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			66.82260	85.830	14.76	0.1291	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,786.64800	1,538.902	14.95	0.8954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			50.98530	63.559	15.03	0.0995	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,740.43080	1,493.722	14.86	0.8887	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			57.63080	72.022	14.86	0.1113	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,703.63120	1,457.800	14.78	0.8830	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			60.83120	76.101	14.78	0.1170	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,926.61650	1,676.149	15.24	0.9136	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,898.47450	1,648.508	15.18	0.9102	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			45.67450	56.808	15.18	0.0898	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,823.78530	1,575.259	15.03	0.9005	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			741.93620	601.814	16.14	0.5454	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			394.43620	515.514	16.14	0.4546	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			323.19040	262.495	19.55	0.2692	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,265.69040	1,466.195	19.55	0.7308	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			612.95950	499.580	16.95	0.4628	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			578.75950	726.980	16.95	0.5372	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			281.93440	230.431	20.37	0.2325	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,547.73440	1,757.831	20.37	0.7675	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			182.50480	151.480	22.80	0.1509	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,424.00480	2,654.980	22.80	0.8491	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,968.23170	1,717.845	15.22	0.9085	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			49.73170	61.345	15.22	0.0915	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			704.40260	576.213	16.49	0.5106	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			485.90260	619.713	16.49	0.4894	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			255.96810	210.514	21.03	0.2086	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,787.46810	2,004.014	21.03	0.7914	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			582.00730	483.099	17.70	0.4184	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			785.90730	950.199	17.70	0.5816	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			277.40850	231.401	21.31	0.2129	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,931.30850	2,148.501	21.31	0.7871	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			265.36490	222.401	21.82	0.1995	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,139.76490	2,360.501	21.82	0.8005	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			205.62030	177.814	23.47	0.1579	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,710.02030	2,945.914	23.47	0.8421	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,046.43200	1,795.718	15.20	0.9006	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			60.83200	73.818	15.20	0.0994	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			790.28660	659.419	16.51	0.5294	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			504.68660	637.519	16.51	0.4706	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,545.00740	2,769.052	22.63	0.8088	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			233.47720	214.120	24.63	0.1668	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			3,071.97720	3,318.320	24.63	0.8332	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,133.41930	1,882.629	15.19	0.8939	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			71.91930	86.829	15.19	0.1061	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			884.53920	748.934	16.51	0.5475	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			523.03920	653.134	16.51	0.4525	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			276.50740	234.852	22.63	0.1912	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			380.30740	321.956	21.03	0.2537	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,944.30740	2,152.256	21.03	0.7463	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,802.48820	1,559.917	14.58	0.8412	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			116.48820	140.217	14.58	0.1588	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,018.04030	867.821	15.97	0.5998	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			424.74030	541.021	15.97	0.4002	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,012.94780	863.405	16.00	0.5974	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			429.64780	546.605	16.00	0.4026	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,023.16090	872.264	15.95	0.6021	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			419.86090	535.464	15.95	0.3979	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,081.84350	924.300	15.71	0.6248	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			378.74350	488.000	15.71	0.3752	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,034.50230	883.078	15.93	0.6038	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			421.40230	536.778	15.93	0.3962	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,029.38420	878.630	15.96	0.6015	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			426.28420	542.330	15.96	0.3985	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,024.29410	874.208	15.98	0.5992	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			431.19410	547.908	15.98	0.4008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			932.76860	795.017	16.46	0.5564	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			529.66860	658.717	16.46	0.4436	0.00	0	545

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			919.18790	783.322	16.53	0.5499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			546.08790	677.022	16.53	0.4501	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			486.33260	413.676	19.85	0.3156	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,513.23260	1,707.376	19.85	0.6844	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			298.53360	254.425	22.69	0.1976	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,625.43360	2,848.125	22.69	0.8024	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			270.87300	238.135	23.57	0.1823	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,897.77300	3,131.835	23.57	0.8177	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			254.75600	233.442	24.68	0.1734	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,161.65600	3,407.142	24.68	0.8266	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			252.52640	231.883	25.15	0.1701	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,279.42640	3,525.583	25.15	0.8299	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			250.43970	230.469	25.67	0.1667	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,407.33970	3,654.169	25.67	0.8333	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,267.92190	1,075.024	15.05	0.6943	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			274.82190	348.724	15.05	0.3057	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,207.95110	1,023.929	15.21	0.6729	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			304.85110	387.629	15.21	0.3271	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			230.91790	186.798	28.41	0.1302	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,497.81790	4,720.498	28.41	0.8698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,857.31460	1,614.866	14.68	0.8457	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			114.21460	138.566	14.68	0.1543	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,221.66710	1,969.654	15.11	0.8897	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			81.86710	97.554	15.11	0.1103	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			974.98240	836.522	16.45	0.5639	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			535.18240	664.422	16.45	0.4361	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			289.98900	260.746	23.80	0.1900	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,970.18900	3,208.646	23.80	0.8100	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			273.44750	254.466	25.44	0.1775	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,373.64750	3,622.366	25.44	0.8225	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,059.98020	915.294	16.40	0.5773	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			548.08020	673.194	16.40	0.4227	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			320.50380	294.535	25.32	0.1918	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,438.60380	3,682.435	25.32	0.8082	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			315.88840	291.595	26.52	0.1840	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,753.98840	3,999.495	26.52	0.8160	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,303.36790	2,050.050	15.11	0.8861	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			91.46790	107.950	15.11	0.1139	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			519.45530	445.683	20.87	0.2970	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,988.95530	2,186.283	20.87	0.7030	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,588.08960	1,378.882	14.88	0.7489	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			237.58960	299.482	14.88	0.2511	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,391.28670	2,133.933	15.09	0.8838	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			102.18670	117.133	15.09	0.1162	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,149.43990	998.230	16.39	0.5903	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			560.33990	681.430	16.39	0.4097	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			360.18860	336.554	27.06	0.1955	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,971.08860	4,219.754	27.06	0.8045	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			358.37510	335.974	27.90	0.1910	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,199.27510	4,449.174	27.90	0.8090	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,094.19480	950.296	16.87	0.5578	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			676.79480	806.096	16.87	0.4422	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			379.93810	351.344	27.00	0.1998	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,002.53810	4,247.144	27.00	0.8002	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			379.38050	351.128	27.22	0.1986	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,061.98050	4,306.928	27.22	0.8014	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,181.82280	1,026.995	16.36	0.5948	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			564.42280	682.795	16.36	0.4052	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,066.57110	927.328	17.07	0.5446	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			724.07110	858.128	17.07	0.4554	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			382.60830	357.976	25.40	0.2113	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,560.10830	3,808.776	25.40	0.7887	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,312.96000	1,137.186	15.85	0.6370	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			472.46000	570.586	15.85	0.3630	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,307.34320	1,132.679	15.87	0.6350	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			476.84320	576.079	15.87	0.3650	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,318.59410	1,141.711	15.82	0.6390	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			468.09410	565.111	15.82	0.3610	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			396.86330	366.245	26.56	0.2057	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,946.06330	4,189.645	26.56	0.7943	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,330.08220	1,151.612	15.80	0.6404	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			469.28220	565.012	15.80	0.3596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,324.44410	1,147.076	15.82	0.6384	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			473.64410	570.476	15.82	0.3616	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,318.82810	1,142.559	15.85	0.6365	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			478.02810	575.959	15.85	0.3635	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			407.97310	334.619	27.72	0.1837	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,643.97310	4,845.619	27.72	0.8163	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,486.86370	2,226.051	15.09	0.8816	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			112.86370	127.051	15.09	0.1184	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,245.78640	1,085.860	16.33	0.6034	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			571.78640	686.860	16.33	0.3966	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			409.53250	354.423	27.72	0.1924	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,485.53250	4,705.423	27.72	0.8076	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,569.65950	2,307.242	15.09	0.8807	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			119.65950	134.442	15.09	0.1193	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,331.39150	1,164.423	16.33	0.6142	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			581.39150	691.623	16.33	0.3858	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			418.32940	343.097	27.68	0.1818	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,938.32940	5,140.297	27.68	0.8182	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			407.67340	333.851	27.68	0.1778	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,007.67340	5,211.051	27.68	0.8222	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,441.44680	1,269.971	16.41	0.6279	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			591.84680	695.771	16.41	0.3721	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			392.67910	323.858	27.40	0.1686	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,443.07910	5,649.658	27.40	0.8314	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,674.05720	2,415.956	15.13	0.8809	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			124.45720	141.756	15.13	0.1191	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,029.71380	1,793.214	15.01	0.7766	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			281.81380	319.814	15.01	0.2234	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,022.08720	1,785.896	15.00	0.7751	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			284.18720	322.496	15.00	0.2249	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,037.35900	1,800.548	15.01	0.7780	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			279.45900	317.148	15.01	0.2220	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,505.47680	1,338.251	16.49	0.6360	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			592.47680	699.451	16.49	0.3640	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			363.42250	301.510	26.80	0.1582	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,700.42250	5,912.710	26.80	0.8418	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,614.15940	1,429.066	16.02	0.6694	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			130.69480	146.060	15.15	0.1189	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,619.93410	1,433.833	16.00	0.6711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			496.93410	585.033	16.00	0.3289	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			501.15940	590.266	16.02	0.3306	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			356.73370	295.686	26.80	0.1557	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,753.73370	5,966.886	26.80	0.8443	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,608.40970	1,424.327	16.05	0.6677	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			505.40970	595.527	16.05	0.3323	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,743.69480	2,484.860	15.15	0.8811	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,096.24820	987.099	20.05	0.4414	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,769.74820	1,930.099	20.05	0.5586	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,093.58120	984.691	20.06	0.4405	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,777.08120	1,937.691	20.06	0.5595	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,090.91730	982.285	20.08	0.4395	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,784.41730	1,945.285	20.08	0.5605	0.00	0	0
Total \$ / R Option												516,381.34	2,808	2,067,270
Total \$ / R												1,010,788,591.94	78,998	2,921,884
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.19830		13.45510			0.0000	1,491,407.90	113	691
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.42170		13.68280			0.0000	308,699.10	23	182
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.63630		13.90310			0.0000	0.00	0	119
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			13.87660		14.15080			0.0000	0.00	0	0
Total \$ / R MAXI Future												1,800,107.00	136	992
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			685.61600	1,336.613	15.79	0.0394	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			160,211.11060	135,197.255	15.76	0.9598	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			701.11060	1,367.255	15.76	0.0402	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			162,180.46500	137,136.646	15.83	0.9615	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			670.46500	1,306.646	15.83	0.0385	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			161,195.61600	136,166.613	15.79	0.9606	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			139,085.16120	116,842.820	14.78	0.8130	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			9,805.16120	13,672.820	14.78	0.1870	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			138,250.75870	116,058.568	14.78	0.8107	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			9,970.75870	13,888.568	14.78	0.1893	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			137,418.67090	115,277.051	14.78	0.8084	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			10,138.67090	14,107.051	14.78	0.1916	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			96,062.51050	81,906.107	16.31	0.5697	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			49,752.51050	62,276.107	16.31	0.4303	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			95,591.64940	81,499.318	16.33	0.5675	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			50,281.64940	62,869.318	16.33	0.4325	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			95,123.43700	81,094.967	16.36	0.5653	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			50,813.43700	63,464.967	16.36	0.4347	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Call			71,619.16420	61,839.038	19.69	0.3752	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.01	Put			157,539.16420	175,179.038	19.69	0.6248	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Call			72,084.63630	62,240.095	19.65	0.3775	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	14.99	Put			156,004.63630	173,580.095	19.65	0.6225	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Call			71,851.32770	62,039.059	19.67	0.3763	0.00	0	0
\$ / R MAXI	On	19/09/2016	Foreign Exchange Option	15.00	Put			156,771.32770	174,379.059	19.67	0.6237	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,800,107.00	136	992
£ / R	On	11/12/2015	Foreign Exchange Future			20.39590		20.75800			0.0000	13,053,376.00	640	32,963
£ / R	On	14/03/2016	Foreign Exchange Future			20.73330		21.10110			0.0000	207,333.00	10	4,291
£ / R	On	13/06/2016	Foreign Exchange Future			21.05800		21.43260			0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future			21.38190		22.29560			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.42360		21.80840			0.0000	0.00	0	0
Total £ / R Future												13,260,709.00	650	37,254
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,895.38650	2,535.810	16.53	0.9802	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			7.38650	9.910	16.53	0.0198	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,607.73790	2,249.333	15.55	0.9726	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			9.73790	13.433	15.55	0.0274	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,281.54710	1,928.277	14.86	0.9554	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			13.54710	22.377	14.86	0.0446	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,271.68740	1,918.756	14.85	0.9546	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			13.68740	22.856	14.85	0.0454	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,261.82950	1,909.244	14.85	0.9538	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			13.82950	23.343	14.85	0.0462	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,429.15590	1,116.159	14.51	0.8164	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			71.15590	120.259	14.51	0.1836	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			948.54820	692.476	14.70	0.6430	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			190.54820	296.576	14.70	0.3570	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			864.37990	621.540	14.74	0.6037	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	20.12	Put		226.37990	345.640	14.74	0.3963	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		791.08380	560.781	14.78	0.5671	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		263.08380	394.881	14.78	0.4329	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		727.75660	509.105	14.81	0.5337	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		299.75660	443.205	14.81	0.4663	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		497.18250	342.509	15.41	0.4004	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		489.18250	696.609	15.41	0.5996	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		488.51880	336.048	15.44	0.3946	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		500.51880	710.148	15.44	0.6054	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		471.57710	323.460	15.51	0.3831	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		523.57710	737.560	15.51	0.6169	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		331.62460	221.675	16.15	0.2830	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		773.62460	1,025.775	16.15	0.7170	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		288.75900	191.340	16.40	0.2504	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		880.75900	1,145.440	16.40	0.7496	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		251.15360	164.869	16.64	0.2209	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		993.15360	1,268.969	16.64	0.7791	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		186.01870	119.702	17.13	0.1678	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,248.01870	1,543.802	17.13	0.8322	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		48.60490	28.554	18.98	0.0465	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		2,490.60490	2,832.654	18.98	0.9535	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,060.39090	1,745.220	14.22	0.8137	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		149.29090	201.920	14.22	0.1863	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,052.03550	1,737.331	14.22	0.8122	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		150.93550	204.032	14.22	0.1878	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,043.69390	1,729.460	14.22	0.8107	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		152.59390	206.160	14.22	0.1893	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,551.13920	1,323.933	15.05	0.6120	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		608.53920	755.933	15.05	0.3880	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,545.66280	1,319.048	15.06	0.6104	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		613.06280	761.048	15.06	0.3896	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,540.20440	1,314.173	15.07	0.6088	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		617.60440	766.173	15.07	0.3912	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,987.21340	1,371.817	15.87	0.5525	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,520.47580	1,912.437	17.25	0.5661	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		748.38110	461.179	21.61	0.2054	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		4,302.78110	4,929.279	21.61	0.7946	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		891.61340	1,189.917	15.87	0.4475	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,553.23930	1,029.699	17.23	0.4358	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,507.63930	1,897.799	17.23	0.5642	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,549.65210	1,027.017	17.24	0.4349	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,514.05210	1,905.117	17.24	0.5651	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,546.07580	1,024.337	17.25	0.4339	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,021.09010	893.068	18.18	0.3766	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		2,202.69010	2,459.468	18.18	0.6234	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,018.68610	890.994	18.20	0.3758	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,210.28610	2,467.394	18.20	0.6242	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,016.29840	888.928	18.21	0.3750	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,217.89840	2,475.328	18.21	0.6250	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												13,260,709.00	650	161,462
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11138		0.11288			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11349		0.11502			0.0000	0.00	0	173
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11555		0.11713			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,307
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			437.85380	337.841	15.07	0.5947	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			149.55380	199.541	15.07	0.4053	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,289.36330	2,139.479	20.71	0.9959	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.06330	1.179	20.71	0.0041	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,294.28670	1,145.078	14.42	0.9726	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			5.98670	6.778	14.42	0.0274	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			334.33380	284.584	18.38	0.3398	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			832.33380	935.984	18.38	0.6602	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,540.57660	1,395.217	15.08	0.9119	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			38.57660	46.617	15.08	0.0881	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			747.59650	643.350	15.62	0.6409	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			245.59650	294.750	15.62	0.3591	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			853.23220	944.686	18.32	0.5709	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			336.58850	296.938	20.76	0.2701	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,623.98850	1,741.538	20.76	0.7299	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,014.39550	903.300	15.96	0.6715	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			301.79550	347.900	15.96	0.3285	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			565.83220	500.086	18.32	0.4291	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,307
€ / R	On	26/10/2015	Foreign Exchange Future			14.90390		15.26840			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.03310		15.40070			0.0000	244,753,901.10	16,281	80,185
€ / R	On	25/01/2016	Foreign Exchange Future			15.17140		15.54160			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.31470		15.68900			0.0000	26,800,725.00	1,750	38,601
€ / R	On	13/06/2016	Foreign Exchange Future			15.59100		15.97220			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.90600		16.29680			0.0000	5,567,100.00	350	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.23750		16.62760			0.0000	0.00	0	0
Total € / R Future												277,121,726.10	18,381	119,036
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			941.45890	587.973	15.90	0.9245	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			3.05890	14.073	15.90	0.0755	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			931.56500	578.757	15.89	0.9210	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			3.16500	14.857	15.89	0.0790	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			921.67520	569.578	15.89	0.9173	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			3.27520	15.678	15.89	0.0827	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			395.85290	152.433	15.53	0.4894	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			47.45290	168.533	15.53	0.5106	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			106.72570	66.116	19.43	0.1202	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,206.02570	1,533.016	19.43	0.8798	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			581.30980	372.737	15.87	0.5096	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			220.60980	379.637	15.87	0.4904	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			439.79470	276.898	16.40	0.4094	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			329.09470	533.798	16.40	0.5906	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			248.25360	151.415	17.48	0.2522	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			627.55360	898.315	17.48	0.7478	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			612.79580	396.646	15.84	0.5308	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			202.09580	353.546	15.84	0.4692	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			606.41510	391.779	15.84	0.5265	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			205.71510	358.679	15.84	0.4735	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			600.07400	386.956	15.85	0.5223	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			209.37400	363.856	15.85	0.4777	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,519.79090	1,177.705	15.75	0.9016	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			19.09090	44.605	15.75	0.0984	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,397.16280	1,062.281	15.61	0.8749	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			26.46280	59.181	15.61	0.1251	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,354.67790	1,990.617	17.59	0.9808	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			3.97790	7.517	17.59	0.0192	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,567.48130	1,222.973	15.80	0.9106	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			16.78130	39.873	15.80	0.0894	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,150.45960	835.345	15.34	0.8037	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			49.75960	102.245	15.34	0.1963	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,450.76290	4,083.229	23.96	0.9997	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.06290	0.129	23.96	0.0003	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,061.52290	792.721	15.08	0.6900	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			149.92290	251.320	15.08	0.3100	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			901.04450	661.716	15.30	0.6199	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			209.44450	340.316	15.30	0.3801	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			854.74940	623.487	15.37	0.5973	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			233.14940	372.087	15.37	0.4027	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,077.13460	805.443	15.06	0.6962	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			145.53460	244.043	15.06	0.3038	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,069.31740	799.065	15.07	0.6931	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			147.71740	247.665	15.07	0.3069	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			22.78050	35.636	15.82	0.0523	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,517.30360	2,158.452	15.61	0.9370	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			28.30360	43.752	15.61	0.0630	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			68.67780	103.954	14.82	0.1351	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		440.40900	331.977	17.76	0.3126	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,051.40900	1,317.276	17.76	0.6874	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		546.55790	412.067	17.04	0.3760	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		807.55790	1,047.367	17.04	0.6240	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,661.78050	2,300.336	15.82	0.9477	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put		840.84880	1,084.489	17.14	0.6338	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		482.89840	363.668	17.45	0.3383	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		943.89840	1,198.968	17.45	0.6617	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call		1,020.09550	787.149	15.27	0.6132	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put		291.09550	432.449	15.27	0.3868	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,907.67780	1,568.654	14.82	0.8649	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		326.42460	476.826	15.41	0.4108	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call		790.00570	598.789	15.91	0.5064	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put		471.00570	654.089	15.91	0.4936	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,745.42770	1,419.060	14.78	0.8338	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		86.42770	134.360	14.78	0.1662	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call		529.84880	399.189	17.14	0.3662	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put		186.81090	278.647	14.75	0.2907	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,057.86670	818.860	15.19	0.6293	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		268.86670	404.160	15.19	0.3707	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,781.17100	1,451.777	14.79	0.8410	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		82.17100	127.077	14.79	0.1590	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		965.42460	741.526	15.41	0.5892	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,772.21770	1,443.570	14.79	0.8393	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		83.21770	128.870	14.79	0.1607	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,763.27600	1,435.379	14.78	0.8374	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		84.27600	130.679	14.78	0.1626	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call		1,275.81090	993.347	14.75	0.7093	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		1,181.20310	955.165	15.44	0.5944	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		459.00310	614.165	15.44	0.4056	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call		1,175.82850	950.632	15.46	0.5923	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put		463.62850	619.632	15.46	0.4077	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put		454.40190	608.726	15.42	0.4036	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call		1,927.01480	1,598.824	14.32	0.8050	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put		154.81480	207.824	14.32	0.1950	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call		856.13900	685.444	16.74	0.4588	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put		843.93900	1,054.444	16.74	0.5412	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call		1,186.60190	959.726	15.42	0.5964	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call		1,723.47050	1,428.896	14.64	0.6948	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put		376.67050	472.896	14.64	0.3052	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call		1,716.96430	1,422.965	14.65	0.6930	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put		380.16430	476.965	14.65	0.3070	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call		1,730.00100	1,434.848	14.63	0.6965	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put		373.20100	468.848	14.63	0.3035	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put		1,516.37050	1,729.900	18.18	0.5543	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call		1,140.20720	962.649	18.14	0.4478	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,502.60720	1,715.149	18.14	0.5522	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,137.08310	960.016	18.16	0.4468	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,509.48310	1,722.515	18.16	0.5532	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,133.97050	957.400	18.18	0.4457	0.00	0	0
Total € / R Option												0.00	0	342,220
Total € / R												277,121,726.10	18,381	461,256
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.63130		9.74220			0.0000	577,878.00	60	10,643
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.75010		9.86180			0.0000	1,413,764.50	145	4,869
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.86730		9.98100			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.00340		10.11990			0.0000	0.00	0	0
Total AU\$ / R Future												1,991,642.50	205	15,512
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			27.19310	43.418	10.47	0.1932	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			239.33140	171.457	10.25	0.5401	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,392.22650	2,281.334	19.41	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02650	0.034	19.41	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			469.39310	374.718	10.47	0.8068	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,492.21970	2,381.326	19.98	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			97.13140	140.157	10.25	0.4599	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			42.54580	29.157	12.43	0.1264	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			500.34580	597.857	12.43	0.8736	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01970	0.026	19.98	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,442.22280	2,331.330	19.69	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02280	0.030	19.69	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			511.33600	434.412	11.58	0.6555	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			139.53600	174.312	11.58	0.3445	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			504.70660	428.303	11.58	0.6503	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			142.90660	178.203	11.58	0.3497	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			498.12820	422.247	11.59	0.6450	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			146.32820	182.147	11.59	0.3550	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			491.58350	554.452	13.59	0.5547	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			388.98790	338.539	13.61	0.4420	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			497.98790	561.239	13.61	0.5580	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			385.42700	335.361	13.64	0.4386	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			504.42700	568.061	13.64	0.5614	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			392.58350	341.752	13.59	0.4453	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			613.13030	671.378	14.46	0.5306	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			530.36750	471.448	14.41	0.4748	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			600.46750	658.049	14.41	0.5252	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			526.68300	468.098	14.43	0.4721	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			606.78300	664.698	14.43	0.5279	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			523.03030	464.778	14.46	0.4694	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												1,991,642.50	205	16,115
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.23630		10.35280			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.40550		10.52430			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			157.77730	110.048	13.27	0.3232	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			304.97730	373.748	13.27	0.6768	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			154.56200	107.603	13.31	0.3173	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			311.76200	381.303	13.31	0.6827	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			161.05540	112.547	13.23	0.3292	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			298.25540	366.247	13.23	0.6708	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			573.70150	638.718	14.88	0.6371	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			294.06200	239.373	14.82	0.3695	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			559.76200	623.873	14.82	0.6305	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			291.01650	236.781	14.85	0.3662	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			566.71650	631.281	14.85	0.6338	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			288.00150	234.218	14.88	0.3629	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			13.90860		14.14850			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.19650		14.44120			0.0000	0.00	0	1,636
Total CHF / R Future												0.00	0	8,908
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			289.02820	409.810	16.47	0.5271	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			432.22770	314.510	16.50	0.4686	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			293.72770	415.910	16.50	0.5314	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			442.87380	322.354	16.45	0.4772	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			284.37380	403.754	16.45	0.5228	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			437.52820	318.410	16.47	0.4729	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			420.21730	353.050	18.10	0.3413	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			969.01730	1,146.550	18.10	0.6587	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			417.57590	350.862	18.12	0.3394	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			976.37590	1,154.362	18.12	0.6606	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			414.95720	348.691	18.15	0.3376	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			983.75720	1,162.191	18.15	0.6624	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,908
CNH / R	On	11/12/2015	Foreign Exchange Future			2.07030		2.10980			0.0000	0.00	0	25,268

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.09020		2.13020			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,152.44940	842.009	14.98	0.7016	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			154.44940	239.009	14.98	0.2984	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,316.74220	989.143	15.18	0.7547	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			118.74220	186.143	15.18	0.2453	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,233.14800	914.274	15.08	0.7289	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			135.14800	211.275	15.08	0.2711	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,222.88260	1,480.858	16.30	0.6526	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			592.78600	456.679	16.39	0.3325	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,290.78600	1,554.679	16.39	0.6675	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			562.21500	432.884	16.49	0.3183	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,360.21500	1,630.884	16.49	0.6817	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			624.88260	482.858	16.30	0.3474	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.01910		2.06740			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.05810		2.10740			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			922.56720	609.511	17.73	0.5396	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			348.56720	518.511	17.73	0.4604	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,053.56150	713.178	17.58	0.5963	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			279.56150	422.178	17.58	0.4037	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			986.78400	658.231	17.60	0.5681	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			312.78400	467.231	17.60	0.4319	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			808.85590	609.133	18.58	0.3799	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,234.85590	1,528.133	18.58	0.6201	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			773.89390	582.257	18.70	0.3663	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,299.89390	1,601.257	18.70	0.6337	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			845.29660	638.247	18.48	0.3940	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,171.29660	1,457.247	18.48	0.6060	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12660		0.12900			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12610		0.12840			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12550		0.12820			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.12390		0.12750			0.0000	60,091.50	485	0
Total KES / R Future												60,091.50	485	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total KES / R												60,091.50	485	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06510		0.06630			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06210		0.06300			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05930		0.06000			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.96590		9.01400			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.01450		9.06500			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.10800		9.15830			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.19990		9.25160			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			107.41490	67.421	14.30	0.5795	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			33.41490	41.521	14.30	0.4205	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			100.25080	61.175	14.13	0.5507	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			36.25080	45.275	14.13	0.4493	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			93.29430	56.399	14.27	0.5206	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			39.29430	50.499	14.27	0.4794	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			137.93780	95.004	15.01	0.6835	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			23.93780	29.104	15.01	0.3165	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			142.35200	121.462	10.95	0.4321	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			167.35200	196.962	10.95	0.5679	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			138.34780	117.933	11.00	0.4225	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			173.34780	203.433	11.00	0.5775	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			134.44180	114.497	11.04	0.4130	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			179.44180	209.997	11.04	0.5870	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			304.16170	278.116	12.55	0.4988	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			285.86170	310.116	12.55	0.5012	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			299.41850	274.208	12.59	0.4935	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			291.11850	316.208	12.59	0.5065	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			295.28770	270.353	12.62	0.4882	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			296.98770	322.353	12.62	0.5118	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			526.36070	490.836	13.14	0.5981	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			284.76070	300.936	13.14	0.4019	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			537.10240	501.157	13.11	0.6062	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			275.50240	291.257	13.11	0.3938	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			531.70860	495.976	13.13	0.6022	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			280.10860	296.076	13.13	0.3978	0.00	0	0
Total NZ\$ / R Option												0.00	0	12,000
Total NZ\$ / R												0.00	0	12,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13900		1.14460			0.0000	0.00	0	120

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.14100		1.14660			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.14330		1.14880			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	120
Total QUANTO € / \$												0.00	0	120
RAIN	On	11/12/2015	Foreign Exchange Future			23,457.50000		23,939.81000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.55870		9.70940			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.70320		9.85380			0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,086.87590	675.897	38.33	0.5849	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			737.47590	477.197	38.33	0.4151	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,138.22700	727.824	41.15	0.5885	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			768.82700	509.124	41.15	0.4115	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,112.56630	701.873	39.74	0.5867	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			753.16630	493.173	39.74	0.4133	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			561.87320	795.385	36.80	0.4998	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			688.07320	1,072.185	36.80	0.5002	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			578.65080	812.554	37.66	0.5003	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			714.85080	1,099.354	37.66	0.4997	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			595.45470	829.741	38.51	0.5009	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			741.65470	1,126.541	38.51	0.4991	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.50420		4.52230			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.46380		4.47860			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			103.49000	88.419	11.44	0.5368	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			71.19000	74.219	11.44	0.4632	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			97.60750	82.904	11.38	0.5172	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			75.30750	78.704	11.38	0.4828	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			92.63470	78.339	11.43	0.4976	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			80.33470	84.139	11.43	0.5024	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			165.45050	152.912	14.43	0.4934	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			176.85050	179.112	14.43	0.5066	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			160.57980	148.626	14.45	0.4839	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			181.97980	184.826	14.45	0.5161	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Call			156.32580	144.435	14.47	0.4744	0.00	0	0
TRY / R On 14/03/2016 Foreign Exchange Option	4.51	Put			187.72580	190.635	14.47	0.5256	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.10330		1.12210			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.07360		1.09300			0.0000	0.00	0	1
Total ZMW / R Future									0.00	0	7,689
Total ZMW / R									0.00	0	7,689
Total Futures									1304506486.70	96,047	1,108,648
Total Options									516381.34	2,808	2,546,301
Grand Total:									1,305,022,868.04	98,855	3,654,949