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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/10/2015 Foreign Exchange Future			13.84320		13.84230			0.0000	184,945,152.00	13,360	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.85000		13.84240			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.86170		13.85420			0.0000	0.00	0	0
\$ / R On 11/11/2015 Foreign Exchange Future			13.86410		13.85660			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.87850		13.87100			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.88090		13.87340			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.88570		13.87820			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.89530		13.88770			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.89770		13.89010			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.90010		13.89250			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.92990		13.92250			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.93770		13.93040			0.0000	369,599,928.60	26,518	598,428
\$ / R On 21/12/2015 Foreign Exchange Future			13.96380		13.95640			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			13.98470		13.97730			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			14.01980		14.01240			0.0000	0.00	0	7
\$ / R On 13/01/2016 Foreign Exchange Future			14.02230		14.01480			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			14.05640		14.04870			0.0000	0.00	0	0
\$ / R On 29/01/2016 Foreign Exchange Future			14.06130		14.05360			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			14.09610		14.08840			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			14.11370		14.10600			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			14.12870		14.12110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Future			14.16640		14.15880			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.17390		14.16630			0.0000	48,375,520.70	3,413	84,795
\$ / R	On	16/03/2016	Foreign Exchange Future			14.17890		14.17130			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.19650		14.18890			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.21160		14.20400			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.26180		14.25420			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.28190		14.27430			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.36080		14.35350			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.38640		14.37910			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.39410		14.38680			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.40430		14.39710			0.0000	18,725,590.00	1,300	32,026
\$ / R	On	28/06/2016	Foreign Exchange Future			14.44270		14.43550			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.51680		14.50990			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.55590		14.54940			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.59570		14.58960			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.62480		14.61900			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.63010		14.62440			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.64870		14.64310			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.65930		14.65380			0.0000	7,329,650.00	500	6,849
\$ / R	On	28/09/2016	Foreign Exchange Future			14.68310		14.67790			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.75730		14.75290			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.85130		14.84720			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.89790		14.89360			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.91240		14.90810			0.0000	7,456,200.00	500	510
\$ / R	On	13/03/2017	Foreign Exchange Future			15.15700		15.15200			0.0000	0.00	0	0
Total \$ / R Future												636,432,041.30	45,591	726,355
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			44.99110	0.000	8.05	0.0000	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			72.69110	26.800	8.05	1.0000	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			14.78880	0.000	8.05	0.0000	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			172.48880	156.800	8.05	1.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			843.51600	851.331	21.43	0.9898	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			1.11600	1.331	21.43	0.0102	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			410.35760	416.637	18.43	0.8948	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			17.95760	16.637	18.43	0.1052	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			208.65750	208.562	16.86	0.6966	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			66.25750	58.562	16.86	0.3034	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			79.72880	74.393	16.55	0.3713	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			187.32880	174.393	16.55	0.6287	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,122.63730	1,130.285	23.54	0.9977	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			0.23730	0.285	23.54	0.0023	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			720.33490	726.863	16.80	0.9677	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			6.13490	5.163	16.80	0.0323	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			181.69080	181.228	16.07	0.5588	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			137.49080	129.528	16.07	0.4412	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			45.04200	43.665	17.73	0.1889	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		440.84200	431.965	17.73	0.8111	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		858.14230	864.958	18.16	0.9799	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		3.94230	3.258	18.16	0.0201	0.00	0	10,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Call		138.32330	137.034	16.27	0.4516	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Put		201.72330	192.934	16.27	0.5484	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call		267.83170	268.296	16.03	0.6825	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put		91.23170	84.196	16.03	0.3175	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call		514.27700	517.930	15.74	0.8464	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put		43.27700	39.430	15.74	0.1536	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		734.98500	741.900	15.97	0.9380	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		13.98500	13.400	15.97	0.0620	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call		556.20540	560.322	15.72	0.8707	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put		35.20540	31.822	15.72	0.1293	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call		561.88620	565.613	15.77	0.8647	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put		38.48620	34.713	15.77	0.1353	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		720.91490	726.941	15.88	0.9291	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		17.51490	16.041	15.88	0.0709	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		758.57410	763.589	16.09	0.9264	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		20.37410	17.889	16.09	0.0736	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		287.95310	286.886	16.05	0.6081	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put		159.75310	151.186	16.05	0.3919	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		351.60290	350.707	15.77	0.6551	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		143.90290	135.407	15.77	0.3449	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		194.79600	191.898	16.23	0.4449	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		297.09600	286.598	16.23	0.5551	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		3,090.14400	3,097.705	23.63	1.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.04400	0.006	23.63	0.0000	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,740.18690	2,747.763	24.09	0.9997	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		0.08690	0.063	24.09	0.0003	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,266.25850	1,273.012	17.88	0.9787	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		222.22020	212.264	15.93	0.4593	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		0.63760	0.636	29.30	0.0020	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,560.53760	3,552.936	29.30	0.9980	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		532.32880	533.820	15.64	0.7999	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		72.22880	66.120	15.64	0.2001	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		136.86710	128.499	15.79	0.3272	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		327.94580	326.469	15.85	0.6210	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		167.84580	158.769	15.85	0.3790	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		687.58100	691.059	15.50	0.8834	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		37.48100	33.359	15.50	0.1166	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		262.32020	259.964	15.93	0.5407	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		38.90060	34.679	15.51	0.1203	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		611.90640	614.465	15.57	0.8472	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		51.80640	46.765	15.57	0.1528	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		1,051.87200	1,057.916	16.95	0.9604	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		11.77200	10.216	16.95	0.0396	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			376.96710	376.198	15.79	0.6728	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			6.15850	5.312	17.88	0.0213	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			974.96200	980.640	16.61	0.9505	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			14.86200	12.940	16.61	0.0495	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			879.94190	885.060	16.19	0.9349	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			19.84190	17.360	16.19	0.0651	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			679.00060	682.379	15.51	0.8797	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			790.13090	794.524	15.71	0.9124	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			27.63090	24.424	15.71	0.0876	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,587.26250	1,593.935	17.17	0.9856	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			4.76250	4.035	17.17	0.0144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			12.07290	10.912	24.89	0.0252	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,581.67290	2,573.212	24.89	0.9748	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.12300	0.000	24.25	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,839.72300	6,832.300	24.25	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			40.08450	38.437	21.23	0.0858	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,529.68450	1,520.737	21.23	0.9142	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			33.32490	31.713	21.74	0.0715	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,672.92490	1,664.013	21.74	0.9285	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			25.38420	23.863	22.52	0.0544	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,894.98420	1,886.164	22.52	0.9456	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			71.78100	69.639	19.64	0.1493	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,111.38100	1,101.939	19.64	0.8507	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			68.95610	66.852	19.74	0.1438	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,138.55610	1,129.152	19.74	0.8562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			46.63030	44.915	20.82	0.0994	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,416.23030	1,407.215	20.82	0.9006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			103.76120	101.305	18.67	0.2092	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			873.36120	863.604	18.67	0.7908	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			96.83380	94.428	18.85	0.1966	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			916.43380	906.728	18.85	0.8034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			85.58850	83.284	19.17	0.1756	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			995.18850	985.584	19.17	0.8244	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			167.68970	164.956	17.65	0.3156	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			607.28970	597.256	17.65	0.6844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			160.50460	157.780	17.74	0.3043	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			630.10460	620.080	17.74	0.6957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			138.64330	135.981	18.04	0.2691	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			708.24330	698.281	18.04	0.7309	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			202.50900	199.795	17.26	0.3680	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			512.10900	502.095	17.26	0.6320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			191.12750	188.396	17.38	0.3512	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			540.72750	530.696	17.38	0.6488	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			185.66630	182.930	17.44	0.3431	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			555.26630	545.230	17.44	0.6569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			265.59660	263.142	16.70	0.4549	0.00	0	1,700

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	14.05	Put		385.19660	375.442	16.70	0.5451	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		240.52790	237.941	16.90	0.4215	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		430.12790	420.241	16.90	0.5785	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		214.51780	211.834	17.14	0.3853	211,833.70	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		484.11780	474.134	17.14	0.6147	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		284.90050	282.570	16.55	0.4795	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		354.50050	344.870	16.55	0.5205	344,869.90	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		280.94330	278.586	16.58	0.4745	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		360.54330	350.886	16.58	0.5255	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Call		0.00000	266.929	16.67	0.4597	7,132,340.21	26,720	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	14.04	Put		0.00000	369.229	16.67	0.5403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Call		0.00000	357.101	16.27	0.5616	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.84	Put		0.00000	259.401	16.27	0.4384	3,465,596.02	13,360	13,360
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		324.14240	322.096	16.35	0.5254	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		303.74240	294.396	16.35	0.4746	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		319.38700	317.305	16.36	0.5202	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		308.98700	299.605	16.36	0.4798	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		424.32090	423.139	16.13	0.6236	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		213.92090	205.439	16.13	0.3764	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		379.85480	378.263	16.22	0.5824	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		249.45480	240.563	16.22	0.4176	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		364.03950	362.313	16.26	0.5668	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		263.63950	254.613	16.26	0.4332	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		465.96510	465.189	16.05	0.6592	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		185.56510	177.489	16.05	0.3408	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		459.86070	459.023	16.06	0.6542	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		189.46070	181.323	16.06	0.3458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		447.80550	446.851	16.09	0.6440	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		197.40550	189.151	16.09	0.3560	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		484.59010	484.003	16.02	0.6742	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		174.19010	166.303	16.02	0.3258	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		478.33080	477.679	16.03	0.6692	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		177.93080	169.979	16.03	0.3308	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		472.12130	471.408	16.04	0.6642	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		181.72130	173.708	16.04	0.3358	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		549.99070	550.078	15.91	0.7227	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		139.59070	132.378	15.91	0.2773	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		503.67760	503.284	15.98	0.6890	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		163.27760	155.584	15.98	0.3110	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		497.26450	496.804	16.00	0.6841	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		166.86450	159.104	16.00	0.3159	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		634.99880	635.976	15.77	0.7771	190,792.77	300	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		104.59880	98.276	15.77	0.2229	98,275.90	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		605.89360	606.568	15.81	0.7595	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		115.49360	108.868	15.81	0.2405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		563.67380	563.903	15.88	0.7321	0.00	0	2,150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		133.27380	126.203	15.88	0.2679	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call		695.41290	697.016	15.68	0.8103	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put		85.01290	79.316	15.68	0.1897	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call		664.84520	666.133	15.72	0.7940	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put		94.44520	88.433	15.72	0.2060	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call		649.82970	650.963	15.75	0.7856	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put		99.42970	93.263	15.75	0.2144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		750.57050	752.728	15.60	0.8372	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		70.17050	65.028	15.60	0.1628	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		726.67830	728.598	15.63	0.8259	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		76.27830	70.898	15.63	0.1741	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call		703.16450	704.846	15.67	0.8143	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put		82.76450	77.146	15.67	0.1857	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		792.50370	794.921	15.65	0.8534	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		62.10370	57.221	15.65	0.1466	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		784.05180	786.417	15.64	0.8502	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		63.65180	58.717	15.64	0.1498	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		775.63150	777.944	15.63	0.8470	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		65.23150	60.244	15.63	0.1530	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		878.66540	881.616	15.75	0.8824	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		48.26540	43.916	15.75	0.1176	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		835.22310	837.905	15.70	0.8684	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		54.82310	50.205	15.70	0.1316	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		818.04530	820.621	15.68	0.8626	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		57.64530	52.921	15.68	0.1374	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,058.61780	1,062.631	15.96	0.9274	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		28.21780	24.931	15.96	0.0726	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		967.50620	970.994	15.85	0.9069	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		37.10620	33.294	15.85	0.0931	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		922.77710	925.997	15.80	0.8952	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		42.37710	38.297	15.80	0.1048	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,151.62430	1,156.135	16.06	0.9441	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		21.22430	18.435	16.06	0.0559	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,104.90640	1,109.172	16.01	0.9362	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		24.50640	21.472	16.01	0.0638	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,095.61250	1,099.829	16.00	0.9345	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		25.21250	22.129	16.00	0.0655	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,246.19000	1,251.161	16.16	0.9576	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		15.79000	13.461	16.16	0.0424	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,189.28130	1,193.981	16.10	0.9499	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		18.88130	16.281	16.10	0.0501	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,179.84510	1,184.498	16.09	0.9485	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		19.44510	16.798	16.09	0.0515	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,370.97380	1,376.476	16.30	0.9710	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		10.57380	8.776	16.30	0.0290	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,361.31240	1,366.776	16.29	0.9701	0.00	0	150

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		10.91240	9.076	16.29	0.0299	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,342.01830	1,347.405	16.27	0.9683	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		11.61830	9.705	16.27	0.0317	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,734.83310	1,741.611	17.88	0.9870	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		4.43310	3.911	17.88	0.0130	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,439.23950	1,445.060	16.54	0.9755	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		8.83950	7.360	16.54	0.0245	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,380.64490	1,386.184	16.31	0.9719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		10.24490	8.484	16.31	0.0281	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,784.35280	1,791.227	18.10	0.9883	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		3.95280	3.527	18.10	0.0117	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,774.44450	1,781.300	18.06	0.9880	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		4.04450	3.600	18.06	0.0120	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,754.63420	1,761.452	17.97	0.9875	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		4.23420	3.752	17.97	0.0125	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,933.20420	1,940.294	18.77	0.9914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		2.80420	2.594	18.77	0.0086	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,893.47270	1,900.514	18.59	0.9907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		3.07270	2.814	18.59	0.0093	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,833.92510	1,840.882	18.33	0.9894	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		3.52510	3.182	18.33	0.0106	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,132.17710	2,139.435	19.66	0.9943	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		1.77710	1.735	19.66	0.0057	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,032.63190	2,039.820	19.22	0.9930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		2.23190	2.119	19.22	0.0070	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,982.90160	1,990.044	18.99	0.9922	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		2.50160	2.344	18.99	0.0078	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,331.52820	2,338.868	20.56	0.9962	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		1.12820	1.168	20.56	0.0038	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,321.55410	2,328.891	20.51	0.9961	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		1.15410	1.192	20.51	0.0039	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,181.98610	2,189.271	19.89	0.9948	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		1.58610	1.571	19.89	0.0052	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,930.66240	2,938.019	22.95	0.9990	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.26240	0.319	22.95	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,730.85640	2,738.239	22.34	0.9983	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.45640	0.539	22.34	0.0017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,531.11720	2,538.492	21.45	0.9974	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		0.71720	0.792	21.45	0.0026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,730.40020	4,737.700	26.14	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00020	0.000	26.14	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,680.40030	4,687.700	26.14	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00030	0.000	26.14	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,980.62620	2,987.976	23.08	0.9991	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.22620	0.276	23.08	0.0009	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,780.40010	4,787.700	26.14	1.0000	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00010	0.000	26.14	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		13.46240	10.297	30.44	0.0183	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,927.06240	3,916.497	30.44	0.9817	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,817.08420	2,824.627	21.54	0.9976	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		0.68420	0.827	21.54	0.0024	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,807.10020	2,814.646	21.51	0.9975	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		0.70020	0.846	21.51	0.0025	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		275.03930	273.632	16.97	0.4306	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		468.63930	459.832	16.97	0.5694	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,156.71110	3,164.174	22.55	0.9989	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		0.31110	0.374	22.55	0.0011	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call		646.91850	648.694	15.97	0.7181	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put		169.61850	163.994	15.97	0.2819	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call		406.12030	406.117	16.53	0.5409	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put		348.82030	341.417	16.53	0.4591	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call		528.89210	529.297	16.42	0.5990	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put		316.49210	309.497	16.42	0.4010	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,152.73450	1,156.522	15.97	0.8763	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		67.93450	64.222	15.97	0.1237	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		765.74080	767.191	15.97	0.7094	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		217.04080	210.791	15.97	0.2906	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		318.59670	317.682	17.84	0.3848	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		749.89670	741.282	17.84	0.6152	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		177.99920	176.584	19.65	0.2326	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,289.29920	1,280.184	19.65	0.7674	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,167.39890	1,170.609	15.90	0.8563	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		88.69890	84.209	15.90	0.1437	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,052.07930	1,054.825	15.85	0.8238	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		113.37930	108.425	15.85	0.1762	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		156.52110	155.075	20.10	0.2067	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,427.82110	1,418.675	20.10	0.7933	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,259.99190	2,268.167	18.32	0.9761	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		11.29190	11.767	18.32	0.0239	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call		395.77910	395.228	17.31	0.4526	0.00	0	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put		602.17910	593.928	17.31	0.5474	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call		630.53870	631.162	16.35	0.6270	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put		316.93870	309.862	16.35	0.3730	0.00	0	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,499.13160	2,507.029	18.26	0.9792	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		10.73160	10.929	18.26	0.0208	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		187.85040	186.595	20.22	0.2231	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,499.45040	1,490.495	20.22	0.7769	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		614.21970	615.108	16.73	0.5745	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		438.21970	431.408	16.73	0.4255	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call		189.41970	188.357	20.73	0.2109	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put		1,708.31970	1,699.657	20.73	0.7891	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		2,340.35990	2,346.354	17.46	0.9688	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	25/02/2016	Foreign Exchange Option	11.80	Put			19.25990	17.654	17.46	0.0312	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			875.39760	876.371	15.98	0.7076	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			254.29760	247.671	15.98	0.2924	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			324.20400	323.694	18.73	0.3417	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,043.10400	1,034.994	18.73	0.6583	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,697.50940	1,700.424	16.12	0.9049	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			68.70940	64.024	16.12	0.0951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			8.33140	6.901	18.54	0.0120	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,633.47550	2,637.480	17.32	0.9767	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			17.17550	13.580	17.32	0.0233	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,584.83340	2,588.710	17.25	0.9747	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			18.53340	14.810	17.25	0.0253	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,095.09320	6,085.613	29.83	0.9687	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			175.41940	174.122	21.82	0.1805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,159.11940	2,150.222	21.82	0.8195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			146.43710	144.925	22.64	0.1514	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,480.13710	2,471.025	22.64	0.8486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,124.63140	3,130.801	18.54	0.9880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,713.35070	2,704.134	23.23	0.8658	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			336.64810	336.723	19.16	0.3289	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,200.34810	1,192.823	19.16	0.6711	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			290.24970	289.928	19.74	0.2884	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,393.94970	1,386.028	19.74	0.7116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			31.39320	29.513	29.83	0.0313	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,802.43630	1,793.903	20.88	0.7775	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			416.39220	417.064	18.40	0.3942	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			950.09220	943.164	18.40	0.6058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			402.88760	403.473	18.51	0.3836	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			986.58760	979.573	18.51	0.6164	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			129.65070	128.034	23.23	0.1342	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,099.16260	1,091.888	18.85	0.6468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			540.18440	541.656	17.52	0.4857	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			683.88440	677.756	17.52	0.5143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			475.57380	476.627	17.95	0.4392	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			809.27380	802.727	17.95	0.5608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			218.73630	217.803	20.88	0.2225	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			871.58330	864.858	18.15	0.5815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			696.40170	698.424	16.77	0.5846	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			470.10170	464.524	16.77	0.4154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			668.04060	670.009	16.88	0.5680	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			501.74060	496.109	16.88	0.4320	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			365.46260	365.788	18.85	0.3532	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			621.49800	615.613	17.29	0.4886	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			907.32830	909.884	16.06	0.6944	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			291.02830	285.984	16.06	0.3056	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			860.20860	862.623	16.20	0.6719	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		323.90860	318.723	16.20	0.3281	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		447.88330	448.758	18.15	0.4185	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		381.62230	376.246	16.44	0.3649	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,148.63970	1,151.319	15.84	0.7837	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		182.33970	177.419	15.84	0.2163	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		1,104.07250	1,106.746	15.85	0.7696	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		197.77250	192.846	15.85	0.2304	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		577.79800	579.513	17.29	0.5114	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		271.51180	266.559	15.97	0.2917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,467.23090	1,470.339	15.78	0.8658	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		100.93090	96.439	15.78	0.1342	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,343.62370	1,346.496	15.80	0.8376	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		127.32370	122.596	15.80	0.1624	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		787.92230	790.146	16.44	0.6351	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		158.58200	153.709	15.82	0.1938	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,954.62600	1,957.282	16.40	0.9331	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		48.32600	43.382	16.40	0.0669	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,687.97410	1,690.724	16.03	0.9019	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		71.67410	66.824	16.03	0.0981	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		937.81180	940.459	15.97	0.7083	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		91.95740	87.527	15.78	0.1240	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,152.25480	2,155.149	16.67	0.9501	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		35.95480	31.249	16.67	0.0499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,142.77160	2,145.650	16.66	0.9494	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		36.47160	31.750	16.66	0.0506	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,224.88200	1,227.609	15.82	0.8062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		39.15880	34.364	16.60	0.0543	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,247.43780	2,250.508	16.80	0.9569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		31.13780	26.608	16.80	0.0431	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,199.76790	2,202.746	16.74	0.9536	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		33.46790	28.847	16.74	0.0464	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,518.25740	1,521.427	15.78	0.8760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		35.44470	30.755	16.69	0.0492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		2,391.30310	2,394.692	17.00	0.9655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		25.00310	20.792	17.00	0.0345	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		2,362.43430	2,365.755	16.96	0.9639	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		26.13430	21.856	16.96	0.0361	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		2,095.45880	2,098.265	16.60	0.9457	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		2,285.68060	2,288.831	16.85	0.9593	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		29.38060	24.931	16.85	0.0407	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		2,161.74470	2,164.655	16.69	0.9508	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		1,053.62020	1,056.378	15.88	0.7496	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		222.32020	217.478	15.88	0.2504	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		443.41820	444.310	18.26	0.4119	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		902.11820	895.410	18.26	0.5881	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		375.98540	376.520	19.00	0.3508	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,157.08540	1,150.020	19.00	0.6492	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			867.84180	870.541	16.25	0.6628	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			348.94180	344.041	16.25	0.3372	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			334.41730	334.590	19.62	0.3101	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,380.41730	1,372.990	19.62	0.6899	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			227.30790	226.377	21.25	0.2175	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			1,983.30790	1,974.777	21.25	0.7825	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,433.73920	2,434.195	16.57	0.9639	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			29.73920	22.595	16.57	0.0361	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			986.78510	989.916	15.88	0.7102	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			282.78510	278.316	15.88	0.2898	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			799.41340	802.751	16.78	0.5938	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			515.21340	510.951	16.78	0.4062	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			356.87640	357.291	19.96	0.3074	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,522.67640	1,515.491	19.96	0.6926	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,079.96640	1,085.063	15.91	0.7126	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			305.66640	303.163	15.91	0.2874	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			336.69140	336.903	20.48	0.2841	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,722.39140	1,715.003	20.48	0.7159	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			251.30990	250.453	21.81	0.2162	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,267.00990	2,258.553	21.81	0.7838	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,513.26010	2,512.786	16.51	0.9562	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			38.96010	30.886	16.51	0.0438	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			338.13020	337.095	21.23	0.2608	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,114.63020	2,106.295	21.23	0.7392	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			270.03740	268.063	22.36	0.2104	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,616.53740	2,607.263	22.36	0.7896	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,601.95160	2,602.165	16.56	0.9480	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			48.45160	41.365	16.56	0.0520	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,184.84470	1,188.251	15.96	0.7161	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			331.34470	327.451	15.96	0.2839	0.00	0	150
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,259.88980	2,259.735	16.16	0.9157	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			80.78980	73.335	16.16	0.0843	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			476.90260	477.358	19.77	0.3490	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,547.80260	1,540.958	19.77	0.6510	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,367.44010	1,370.195	15.78	0.7607	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			270.64010	266.095	15.78	0.2393	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,360.51140	1,363.291	15.79	0.7588	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			273.71140	269.191	15.79	0.2412	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,353.60520	1,356.411	15.80	0.7568	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			276.80520	272.311	15.80	0.2432	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,442.86960	1,445.370	15.69	0.7787	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			245.76960	241.070	15.69	0.2213	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,379.52570	1,382.245	15.76	0.7611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			272.42570	267.945	15.76	0.2389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,372.60120	1,375.344	15.77	0.7591	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			275.50120	271.043	15.77	0.2409	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,365.69570	1,368.468	15.78	0.7572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			278.59570	274.168	15.78	0.2428	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,238.84380	1,242.219	15.94	0.7186	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			341.74380	337.919	15.94	0.2814	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,219.57270	1,223.057	15.97	0.7124	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			352.47270	348.757	15.97	0.2876	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			621.77340	623.689	18.68	0.4326	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,154.67340	1,149.389	18.68	0.5674	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			602.36420	604.088	18.82	0.4212	0.00	0	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			1,205.26420	1,199.788	18.82	0.5788	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			360.73790	359.323	21.29	0.2654	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,193.63790	2,185.023	21.29	0.7346	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			321.99700	320.040	21.86	0.2382	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,454.89700	2,445.740	21.86	0.7618	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			291.04810	288.662	22.40	0.2160	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,703.94810	2,694.362	22.40	0.7840	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			279.12380	276.572	22.63	0.2073	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,812.02380	2,802.272	22.63	0.7927	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,589.97620	1,592.158	15.52	0.8158	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			192.87620	187.858	15.52	0.1842	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			267.02420	264.305	22.88	0.1984	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,929.92420	2,920.005	22.88	0.8016	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			230.22910	224.826	26.46	0.1565	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,003.12910	3,990.526	26.46	0.8435	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,317.06080	2,316.881	16.19	0.9178	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			79.96080	72.581	16.19	0.0822	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,661.16350	1,663.052	15.51	0.8306	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			174.06350	168.752	15.51	0.1694	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			296.72410	293.738	22.71	0.2114	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,901.22410	2,891.038	22.71	0.7886	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,692.88760	2,693.275	16.48	0.9421	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			57.38760	50.576	16.48	0.0579	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,286.55790	1,289.938	15.95	0.7207	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			351.05790	347.238	15.95	0.2793	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			341.99850	339.664	21.93	0.2428	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,526.49850	2,516.964	21.93	0.7572	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,775.00280	2,775.156	16.40	0.9379	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			65.10280	58.356	16.40	0.0621	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,376.13990	1,379.391	15.93	0.7250	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			366.23990	362.591	15.93	0.2750	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			342.51230	338.830	22.66	0.2265	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,962.61230	2,952.030	22.66	0.7735	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			315.00330	310.759	23.31	0.2073	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,255.10330	3,243.959	23.31	0.7927	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			630.73340	630.195	19.65	0.3891	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,601.33340	1,594.295	19.65	0.6109	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,020.56580	2,020.029	15.74	0.8528	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			171.16580	164.129	15.74	0.1472	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			359.09920	353.982	23.84	0.2169	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,469.49920	3,458.282	23.84	0.7831	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			352.95480	347.175	24.58	0.2090	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,693.35480	3,681.475	24.58	0.7910	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,862.34690	2,860.709	16.27	0.9349	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			72.74690	65.009	16.27	0.0651	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,470.71920	1,471.773	15.91	0.7299	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			381.11920	376.073	15.91	0.2701	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,382.13300	1,383.969	16.14	0.6958	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			463.13300	459.169	16.14	0.3042	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			379.33350	367.703	23.76	0.2208	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,500.33350	3,482.903	23.76	0.7792	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			377.59290	365.816	23.95	0.2187	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,558.59290	3,541.016	23.95	0.7813	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,504.46140	1,504.549	15.88	0.7318	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			385.46140	379.749	15.88	0.2682	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,341.92180	1,344.335	16.24	0.6818	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			497.52180	494.234	16.24	0.3182	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			411.86000	407.276	22.78	0.2458	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,087.46000	3,077.175	22.78	0.7542	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,669.15670	1,668.034	15.62	0.7697	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			316.05670	309.334	15.62	0.2303	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,662.43790	1,661.346	15.63	0.7680	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			319.33790	312.646	15.63	0.2320	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,655.73990	1,654.675	15.64	0.7663	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			322.63990	315.975	15.64	0.2337	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,667.47970	1,666.148	15.62	0.7669	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			323.67970	316.848	15.62	0.2331	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			412.68460	408.250	23.08	0.2406	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,258.88460	3,248.950	23.08	0.7594	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			399.27140	394.442	23.57	0.2308	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,445.47140	3,435.142	23.57	0.7692	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,714.78260	1,713.262	15.53	0.7788	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			300.98260	293.962	15.53	0.2212	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,680.89420	1,679.505	15.60	0.7703	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			317.09420	310.205	15.60	0.2297	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,674.17870	1,672.815	15.61	0.7686	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			320.37870	313.515	15.61	0.2314	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			399.44970	393.408	25.21	0.2173	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,971.54970	3,960.308	25.21	0.7827	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			396.43970	390.011	25.72	0.2129	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,128.53970	4,116.911	25.72	0.7871	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,958.18840	2,954.262	16.10	0.9327	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put		80.28840	71.161	16.10	0.0673	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call		1,571.81180	1,570.387	15.85	0.7356	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put		393.91180	387.287	15.85	0.2644	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call		440.27960	433.256	26.86	0.2173	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put		4,537.37960	4,525.956	26.86	0.7827	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call		3,038.91740	3,032.865	15.96	0.9314	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put		86.01740	75.565	15.96	0.0686	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call		1,655.74750	1,652.079	15.79	0.7405	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put		402.84750	394.779	15.79	0.2595	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call		441.25120	434.400	26.61	0.2191	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put		4,458.35120	4,447.100	26.61	0.7809	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call		3,140.55510	3,132.853	15.89	0.9298	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put		93.35510	81.553	15.89	0.0702	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call		1,763.98180	1,759.815	15.88	0.7454	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put		416.78180	408.515	15.88	0.2546	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call		470.31160	463.358	27.68	0.2166	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put		5,023.11160	5,012.058	27.68	0.7834	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call		2,463.30350	2,456.365	15.80	0.8564	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put		209.70350	198.465	15.80	0.1436	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call		2,455.13570	2,448.207	15.80	0.8553	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put		211.53570	200.307	15.80	0.1447	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call		2,446.97600	2,440.061	15.80	0.8543	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put		213.37600	202.161	15.80	0.1457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call		437.38190	431.214	27.04	0.2035	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put		5,279.28190	5,268.814	27.04	0.7965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call		429.48990	423.370	27.04	0.2006	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put		5,331.38990	5,320.970	27.04	0.7994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call		1,958.49680	1,954.002	15.75	0.7764	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put		353.79240	344.927	15.72	0.2206	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call		1,965.18770	1,960.658	15.74	0.7779	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put		357.08770	348.258	15.74	0.2221	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put		360.39680	351.602	15.75	0.2236	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call		1,834.98160	1,831.231	15.98	0.7481	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put		426.88160	418.831	15.98	0.2519	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call		3,206.58230	3,200.342	15.98	0.9275	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put		98.48230	87.942	15.98	0.0725	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call		1,971.89240	1,967.327	15.72	0.7794	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call		1,277.07820	1,276.730	19.29	0.5227	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put		1,475.07820	1,469.730	19.29	0.4773	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call		1,273.79330	1,273.438	19.31	0.5216	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put		1,481.79330	1,476.438	19.31	0.4784	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call		1,280.36770	1,280.034	19.28	0.5238	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put		1,468.36770	1,463.034	19.28	0.4762	0.00	0	0
Total \$ / R Option											11,443,708.50	43,380	2,169,946

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R												647,875,749.80	88,971	2,896,301
\$ / R MAXI On	11/12/2015	Foreign Exchange Future				13.93770		13.93040			0.0000	1,184,704.50	85	625
\$ / R MAXI On	14/03/2016	Foreign Exchange Future				14.17390		14.16630			0.0000	552,782.10	39	182
\$ / R MAXI On	13/06/2016	Foreign Exchange Future				14.40430		14.39710			0.0000	172,851.60	12	154
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				14.65930		14.65380			0.0000	0.00	0	15
Total \$ / R MAXI Future												1,910,338.20	136	976
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				199.14920	191.713	19.44	0.0063	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				207,243.74150	207,965.598	19.40	0.9935	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				203.74150	195.598	19.40	0.0065	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				209,234.66120	209,957.917	19.49	0.9938	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				194.66120	187.917	19.49	0.0062	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				208,239.14920	208,961.713	19.44	0.9937	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				183,408.27890	183,671.082	16.23	0.9203	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				5,778.27890	5,281.082	16.23	0.0797	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				182,487.57690	182,750.512	16.22	0.9192	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				5,857.57690	5,360.512	16.22	0.0808	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				181,567.70840	181,830.979	16.21	0.9181	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				5,937.70840	5,440.979	16.21	0.0819	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				127,801.15880	128,117.575	15.89	0.7309	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				32,091.15880	31,687.575	15.89	0.2691	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				127,142.80990	127,462.565	15.90	0.7289	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				32,432.80990	32,032.565	15.90	0.2711	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				126,486.37680	126,809.897	15.91	0.7268	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				32,776.37680	32,379.896	15.91	0.2732	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				87,484.15280	87,505.702	18.67	0.4816	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				123,104.15280	122,575.702	18.67	0.5184	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				88,104.26430	88,130.374	18.63	0.4844	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				121,724.26430	121,200.374	18.63	0.5156	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				87,793.48900	87,817.591	18.65	0.4830	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				122,413.48900	121,887.591	18.65	0.5170	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,910,338.20	136	976
£ / R	On	11/12/2015	Foreign Exchange Future			21.45270		21.29590			0.0000	43,012,663.50	2,005	37,489
£ / R	On	12/01/2016	Foreign Exchange Future			22.50900		22.34720			0.0000	0.00	0	2
£ / R	On	14/03/2016	Foreign Exchange Future			21.81060		21.65100			0.0000	92,040,732.00	4,220	6,341
£ / R	On	13/06/2016	Foreign Exchange Future			22.16230		22.00070			0.0000	8,864,920.00	400	0
£ / R	On	08/09/2016	Foreign Exchange Future			22.50980		22.34770			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			22.55510		22.39270			0.0000	9,022,040.00	400	200
Total £ / R Future												152,940,355.50	7,025	44,032
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,431.99110	3,587.612	22.98	0.9914	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			6.09110	4.912	22.98	0.0086	0.00	0	830

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,143.86030	3,299.100	21.93	0.9886	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		7.96030	6.400	21.93	0.0114	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,816.80020	2,971.430	20.73	0.9842	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		10.90020	8.730	20.73	0.0158	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,806.90640	2,961.514	20.70	0.9840	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		11.00640	8.814	20.70	0.0160	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,797.01380	2,951.598	20.66	0.9838	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		11.11380	8.898	20.66	0.0162	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,927.20160	2,075.807	17.60	0.9568	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		31.30160	23.107	17.60	0.0432	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,372.28910	1,510.505	16.46	0.9004	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		76.38910	57.805	16.46	0.0996	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,266.51450	1,401.663	16.23	0.8834	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		90.61450	68.963	16.23	0.1166	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,171.60630	1,303.591	16.03	0.8658	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		105.70630	80.891	16.03	0.1342	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,090.50610	1,216.031	15.84	0.8479	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		124.60610	93.331	15.84	0.1521	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		783.61080	887.096	15.81	0.7414	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		237.71080	184.396	15.81	0.2586	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		770.34270	872.823	15.82	0.7355	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		244.44270	190.123	15.82	0.2645	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		744.19610	844.653	15.83	0.7235	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		258.29610	201.953	15.83	0.2765	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		517.33760	597.472	15.95	0.5972	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		421.43760	344.772	15.95	0.4028	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		445.64610	516.209	15.99	0.5460	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		499.74610	413.509	15.99	0.4540	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		384.99900	444.460	16.10	0.4948	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		589.09900	491.760	16.10	0.5052	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		278.55200	323.603	16.58	0.3921	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		802.65200	690.903	16.58	0.6079	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		57.52280	68.382	18.30	0.1093	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		1,961.62280	1,815.682	18.30	0.8907	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call		1,436.71070	1,560.894	15.43	0.8345	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put		179.51070	141.894	15.43	0.1655	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,566.03300	2,708.310	15.95	0.9137	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		105.03300	87.710	15.95	0.0863	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,556.75020	2,698.898	15.92	0.9131	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		105.75020	88.298	15.92	0.0869	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,547.47260	2,689.491	15.90	0.9125	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		106.47260	88.891	15.90	0.0875	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,945.73250	2,061.230	15.11	0.7636	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		435.03250	388.930	15.11	0.2364	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,938.72340	2,054.011	15.12	0.7623	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		438.02340	391.711	15.12	0.2377	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,931.73410	2,046.800	15.12	0.7610	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			441.03410	394.500	15.12	0.2390	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,893.59010	1,999.757	15.30	0.6891	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,315.02980	1,226.209	16.22	0.4418	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			573.99370	601.712	20.18	0.2592	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,076.29370	3,941.912	20.18	0.7408	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			745.89010	689.957	15.30	0.3109	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,400.63190	1,474.295	16.20	0.5606	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,302.93190	1,214.495	16.20	0.4394	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,396.67470	1,470.141	16.21	0.5594	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,308.97470	1,220.341	16.21	0.4406	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,392.72980	1,466.009	16.22	0.5582	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,186.86990	1,247.193	16.98	0.4844	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,784.16990	1,682.093	16.98	0.5156	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,183.78740	1,243.946	16.99	0.4834	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,791.08740	1,688.846	16.99	0.5166	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,180.71480	1,240.702	17.01	0.4824	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,798.01480	1,695.602	17.01	0.5176	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												152,940,355.50	7,025	168,240
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11575		0.11516			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11796		0.11736			0.0000	0.00	0	1,139
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12018		0.11957			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	9,273
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,516.79390	2,575.333	24.03	0.9991	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.39390	0.233	24.03	0.0009	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,520.18190	1,578.102	19.20	0.9886	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			3.78190	3.002	19.20	0.0114	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			584.59700	629.839	15.75	0.8367	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			68.19700	54.739	15.75	0.1633	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			385.59940	409.376	17.43	0.4571	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			649.39940	613.076	17.43	0.5429	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,760.09460	1,815.927	15.97	0.9593	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			23.89460	19.627	15.97	0.0407	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			905.46240	950.886	16.00	0.7778	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			169.26240	154.586	16.00	0.2222	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			689.76820	658.737	17.69	0.4680	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			367.91650	383.378	19.79	0.3354	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,410.81650	1,365.478	19.79	0.6646	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,184.74900	1,231.033	16.23	0.7750	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			227.64900	213.133	16.23	0.2250	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			646.86820	676.637	17.69	0.5320	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	9,273
€ / R	On	11/12/2015	Foreign Exchange Future			15.41860		15.28200			0.0000	33,257,920.20	2,157	84,085
€ / R	On	29/12/2015	Foreign Exchange Future			15.47720		15.34010			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.56030		15.42220			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.71310		15.57380			0.0000	18,855,720.00	1,200	28,077
€ / R	On	13/06/2016	Foreign Exchange Future			16.00710		15.86550			0.0000	4,001,775.00	250	39
€ / R	On	19/09/2016	Foreign Exchange Future			16.34120		16.19850			0.0000	4,085,300.00	250	500
€ / R	On	19/12/2016	Foreign Exchange Future			16.66480		16.52030			0.0000	0.00	0	3,000
Total € / R Future												60,200,715.20	3,857	115,701
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			64.58500	77.560	19.00	0.1540	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,282.58500	1,158.960	19.00	0.8460	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			478.83470	561.434	16.45	0.6820	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			236.83470	182.834	16.45	0.3180	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			346.10320	412.695	16.59	0.5702	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			354.10320	284.095	16.59	0.4298	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			178.07210	214.315	17.39	0.3582	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			676.07210	575.714	17.39	0.6418	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			508.83330	594.590	16.43	0.7033	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			216.83330	165.990	16.43	0.2967	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			502.74300	587.871	16.43	0.6990	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			220.74300	169.271	16.43	0.3010	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			496.69630	581.196	16.44	0.6948	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			224.69630	172.595	16.44	0.3052	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,397.91660	1,529.390	16.65	0.9688	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			15.91660	10.790	16.65	0.0312	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,275.38460	1,404.566	16.58	0.9560	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			23.38460	15.966	16.58	0.0440	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,235.59270	2,371.479	20.67	0.9921	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			3.59270	2.879	20.67	0.0079	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,445.64250	1,577.840	16.68	0.9728	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			13.64250	9.240	16.68	0.0272	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,030.41810	1,152.391	16.44	0.9160	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			48.41810	33.792	16.44	0.0840	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,332.03970	4,468.627	27.05	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.03970	0.027	27.05	0.0001	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			284.18940	332.527	17.25	0.4327	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			644.08940	555.327	17.25	0.5673	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			439.15180	510.736	16.72	0.5807	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			399.05180	333.536	16.72	0.4193	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			988.55950	1,095.350	16.24	0.7979	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			176.35950	145.050	16.24	0.2021	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			981.11300	1,087.530	16.24	0.7955	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	25/01/2016	Foreign Exchange Option	14.62	Put			178.91300	147.230	16.24	0.2045	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			973.69130	1,079.733	16.24	0.7931	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			181.49130	149.433	16.24	0.2069	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			823.80450	917.872	16.27	0.7349	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			251.60450	207.572	16.27	0.2651	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			779.55320	870.541	16.33	0.7146	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			277.35320	230.241	16.33	0.2854	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			31.82190	27.550	17.77	0.0387	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,412.56340	2,546.714	17.55	0.9536	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			38.76340	33.614	17.55	0.0464	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			87.25290	76.205	16.60	0.0974	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			405.35970	449.676	18.09	0.3909	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,131.55970	1,036.576	18.09	0.6091	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			508.94850	562.899	17.51	0.4655	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			885.14850	799.799	17.51	0.5345	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,555.62190	2,690.650	17.77	0.9613	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			918.87110	832.052	17.59	0.5457	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			446.87330	495.131	17.84	0.4218	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,023.07330	932.031	17.84	0.5782	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			964.52400	1,054.658	16.21	0.7074	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			350.72400	301.558	16.21	0.2926	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,811.05290	1,939.305	16.60	0.9026	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			388.09640	335.707	16.32	0.3147	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			742.60250	818.130	16.70	0.6055	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			538.80250	475.030	16.70	0.3945	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,652.56680	1,777.501	16.33	0.8822	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			108.76680	94.401	16.33	0.1178	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			492.67110	545.152	17.59	0.4543	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			228.91310	197.151	16.14	0.2134	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,000.84530	1,093.126	16.14	0.7220	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			327.04530	280.025	16.14	0.2780	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,686.74770	1,813.158	16.39	0.8870	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			102.94770	90.058	16.39	0.1130	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			911.89640	998.807	16.32	0.6853	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,677.96720	1,804.226	16.38	0.8858	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			104.16720	91.126	16.38	0.1142	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,669.48340	1,795.306	16.36	0.8847	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			105.68340	92.206	16.36	0.1153	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,202.71310	1,310.251	16.14	0.7866	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,145.25900	1,227.581	16.12	0.6717	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			529.75900	470.481	16.12	0.3283	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,140.02780	1,222.049	16.14	0.6697	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			534.52780	474.949	16.14	0.3303	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			525.01720	466.030	16.11	0.3263	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,853.67830	1,973.345	15.74	0.8479	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			188.17830	166.245	15.74	0.1521	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			826.48390	889.081	17.22	0.5357	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			920.98390	841.981	17.22	0.4643	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,150.51720	1,233.130	16.11	0.6737	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,682.23740	1,780.089	15.69	0.7502	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			433.73740	388.889	15.69	0.2498	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,675.92870	1,773.544	15.69	0.7487	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			437.42870	392.344	15.69	0.2513	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,688.55970	1,786.657	15.68	0.7518	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			430.05970	385.457	15.68	0.2482	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,589.73670	1,502.112	18.47	0.5021	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,106.24250	1,163.442	18.44	0.5001	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,575.94250	1,488.642	18.44	0.4999	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,103.13400	1,160.171	18.46	0.4990	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,582.83400	1,495.371	18.46	0.5010	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,100.03670	1,156.912	18.47	0.4979	0.00	0	0
Total € / R Option												0.00	0	340,420
Total € / R												60,200,715.20	3,857	456,121
AUS / R	On	11/12/2015	Foreign Exchange Future			9.88750		9.85270			0.0000	5,042,625.00	510	14,883
AUS / R	On	14/03/2016	Foreign Exchange Future			10.01160		9.97630			0.0000	5,005,800.00	500	6,610
AUS / R	On	13/06/2016	Foreign Exchange Future			10.13690		10.10160			0.0000	2,534,225.00	250	250
AUS / R	On	19/09/2016	Foreign Exchange Future			10.28030		10.24560			0.0000	2,570,075.00	250	500
Total AUS / R Future												15,152,725.00	1,510	22,243
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			22.90670	19.385	13.68	0.0895	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			329.88380	353.817	13.16	0.7528	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,502.72590	2,537.524	24.11	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02590	0.024	24.11	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			575.60670	606.885	13.68	0.9105	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,602.71880	2,637.518	24.69	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			77.18380	66.317	13.16	0.2472	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			66.58320	72.592	13.92	0.2626	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			413.88320	385.092	13.92	0.7374	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01880	0.018	24.69	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,552.72210	2,587.521	24.40	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02210	0.021	24.40	0.0001	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			609.17870	634.216	12.85	0.7646	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			122.87870	112.616	12.85	0.2354	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			602.00800	626.643	12.84	0.7606	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			125.70800	115.043	12.84	0.2394	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			594.88300	619.393	12.85	0.7563	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			128.58300	117.793	12.85	0.2437	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			446.22620	463.054	13.81	0.5387	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			434.62620	416.154	13.81	0.4613	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			441.76080	458.510	13.82	0.5350	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			440.16080	421.610	13.82	0.4650	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			450.72490	467.638	13.80	0.5423	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			429.12490	410.738	13.80	0.4577	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			541.85590	522.196	14.44	0.4528	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			586.08860	601.248	14.41	0.5529	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			530.48860	510.948	14.41	0.4471	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			581.75950	596.855	14.43	0.5500	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			536.15950	516.555	14.43	0.4500	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			577.45590	592.496	14.44	0.5472	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												15,152,725.00	1,510	22,846
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.59700		10.57110			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.77300		10.74590			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			211.86630	230.330	12.44	0.5944	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			140.76630	133.330	12.44	0.4056	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			206.37170	224.672	12.45	0.5856	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			145.27170	137.672	12.45	0.4144	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			217.45340	236.078	12.44	0.6032	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			136.35340	129.078	12.44	0.3968	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			409.84870	397.727	14.42	0.4980	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			353.58080	368.815	14.37	0.5103	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			397.68080	385.815	14.37	0.4897	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			349.64250	364.751	14.40	0.5062	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			403.74250	391.751	14.40	0.4938	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			345.74870	360.727	14.42	0.5020	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			14.13800		14.08410			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.43260		14.37870			0.0000	0.00	0	1,709
Total CHF / R Future												0.00	0	8,981
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			292.58430	257.113	16.88	0.4208	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			371.52860	389.681	16.89	0.5743	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			297.42860	261.681	16.89	0.4257	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			381.88620	400.594	16.88	0.5841	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			287.78620	252.594	16.88	0.4159	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			376.68430	395.113	16.88	0.5792	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			412.33900	422.886	18.57	0.3906	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,023.63900	980.286	18.57	0.6094	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
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			409.63030	420.080	18.59	0.3885	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,030.93030	987.480	18.59	0.6115	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			406.94040	417.293	18.61	0.3864	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,038.24040	994.693	18.61	0.6136	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,981
CNH / R	On	11/12/2015	Foreign Exchange Future			2.19540		2.18320			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.21600		2.20490			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			1,783.22640	1,896.163	17.96	0.9304	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			51.22640	42.163	17.96	0.0696	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,970.57720	2,085.568	18.32	0.9465	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			38.57720	31.568	18.32	0.0535	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,875.95590	1,989.789	18.06	0.9397	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			43.95590	35.789	18.06	0.0603	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			809.66950	765.513	16.59	0.4336	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			908.48790	973.472	16.58	0.5486	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			859.48790	813.472	16.58	0.4514	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			863.56610	926.528	16.64	0.5309	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			914.56610	866.528	16.64	0.4691	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			958.66950	1,025.513	16.59	0.5664	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			2.06850		2.05130			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.11000		2.09230			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			897.27120	1,013.488	19.35	0.7331	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			284.27120	228.488	19.35	0.2669	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			832.77390	943.873	19.36	0.7074	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			319.77390	258.873	19.36	0.2926	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			771.12750	876.974	19.37	0.6807	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			358.12750	291.975	19.37	0.3193	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			777.21750	849.464	20.01	0.4631	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,354.21750	1,249.464	20.01	0.5369	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			743.10380	812.488	20.08	0.4484	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,420.10380	1,312.488	20.08	0.5516	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			812.73220	887.898	19.94	0.4780	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,289.73220	1,187.898	19.94	0.5220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13530		0.13580			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13380		0.13520			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13320		0.13430			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13460		0.13300			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06800		0.06770			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06340		0.06390			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06080		0.06170			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	20/11/2015	Foreign Exchange Future			9.35790		9.29000			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.37680		9.28800			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.47420		9.38470			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.57300		9.48330			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Call			0.00000	117.941	12.16	0.5320	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.34	Put			0.00000	100.041	12.16	0.4680	800,324.80	8,000	8,000
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Call			0.00000	152.254	12.21	0.6179	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.28	Put			0.00000	74.354	12.21	0.3821	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Call			0.00000	146.179	12.20	0.6039	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.29	Put			0.00000	78.279	12.20	0.3961	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Call			0.00000	140.243	12.19	0.5897	0.00	0	0
NZ\$ / R	On	20/11/2015	Foreign Exchange Option	9.30	Put			0.00000	82.343	12.19	0.4103	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			264.17710	330.538	11.52	0.7923	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			66.17710	43.738	11.52	0.2077	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			257.08900	322.696	11.51	0.7843	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			69.08900	45.896	11.51	0.2157	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			250.09690	314.936	11.50	0.7762	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			72.09690	48.136	11.50	0.2238	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			425.90510	483.344	12.61	0.6932	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			181.20510	149.144	12.61	0.3068	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			419.85170	476.791	12.61	0.6882	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			185.15170	152.591	12.61	0.3118	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			413.85110	470.290	12.62	0.6831	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			189.15110	156.090	12.62	0.3169	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			671.94860	734.556	13.36	0.7350	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			198.64860	171.556	13.36	0.2650	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			685.76460	748.964	13.37	0.7417	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			192.46460	165.964	13.37	0.2583	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			678.83880	741.743	13.36	0.7384	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			195.53880	168.743	13.36	0.2616	0.00	0	0
Total NZ\$ / R Option												800,324.80	8,000	8,000
Total NZ\$ / R												800,324.80	8,000	8,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10630		1.09700			0.0000	55,315.00	50	1,453
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10860		1.09940			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11130		1.10200			0.0000	0.00	0	0
Total QUANTO € / \$ Future												55,315.00	50	1,453
Total QUANTO € / \$												55,315.00	50	1,453
RAIN	On	11/12/2015	Foreign Exchange Future			24,478.96000		24,330.79000			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			9.93580		9.90320			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.07780		10.04320			0.0000	6,832,748.40	678	1,470
Total SGD / R Future												6,832,748.40	678	1,470
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,531.01880	1,550.553	95.53	0.6354	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			987.81880	974.753	95.53	0.3646	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,539.84730	1,559.507	95.43	0.6379	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			976.64730	963.707	95.43	0.3621	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,535.42580	1,555.024	95.48	0.6367	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			982.22580	969.224	95.48	0.3633	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			517.40360	646.412	24.44	0.5557	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			454.20360	548.612	24.44	0.4443	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			491.37620	620.175	23.56	0.5528	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			438.17620	532.375	23.56	0.4472	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			465.34430	593.928	22.69	0.5498	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			422.14430	516.128	22.69	0.4502	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												6,832,748.40	678	1,470
TRY / R	On	11/12/2015	Foreign Exchange Future			4.72880		4.68520			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.68480		4.64140			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			211.19150	248.359	12.18	0.8987	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			15.99150	9.559	12.18	0.1013	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			202.66510	239.126	12.06	0.8911	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			17.46510	10.326	12.06	0.1089	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			194.25270	230.186	12.01	0.8816	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			19.05270	11.386	12.01	0.1184	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			254.75750	283.308	15.07	0.6942	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			103.35750	88.509	15.07	0.3058	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			248.29200	276.502	15.05	0.6858	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			106.89200	91.702	15.05	0.3142	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			241.91340	269.780	15.02	0.6774	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			110.51340	94.980	15.02	0.3226	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			1.08780		1.08830			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.05180		1.05160			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												873524238.60	58,847	993,669
Total Options												12244033.30	51,380	2,643,177
Grand Total:												885,768,271.90	110,227	3,636,846