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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/08/2015 Foreign Exchange Future			12.80680		12.68180			0.0000	0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.80790		12.68370			0.0000	0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.83290		12.71100			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.83540		12.71330			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.83800		12.71570			0.0000	154,056,000.00	12,000	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			12.84820		12.72490			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.87310		12.74790			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.88220		12.75680			0.0000	951,556,585.20	73,866	538,623
\$ / R On 28/09/2015 Foreign Exchange Future			12.91380		12.78810			0.0000	0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.91830		12.79260			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.98180		12.85520			0.0000	0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			13.04690		12.91970			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.07770		12.95010			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.08480		12.95710			0.0000	298,712,899.20	22,829	160,811
\$ / R On 21/12/2015 Foreign Exchange Future			13.10840		12.98040			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.16290		13.03410			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.19600		13.06680			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.23390		13.10420			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.26470		13.13500			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.30020		13.17040			0.0000	0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			13.30730		13.17750			0.0000	17,299,490.00	1,300	16,253

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			13.34290		13.21300			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.40920		13.27920			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.48360		13.35320			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.50780		13.37720			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.51510		13.38440			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.52480		13.39400			0.0000	20,287,200.00	1,500	7,271
\$ / R	On	28/06/2016	Foreign Exchange Future			13.56120		13.43000			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.63140		13.49960			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.69820		13.56630			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.74850		13.61680			0.0000	6,874,250.00	500	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.76730		13.63570			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.82600		13.69470			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.89510		13.76420			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.92860		13.79790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.93910		13.80840			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,448,786,424.40</b>	<b>111,995</b>	<b>744,604</b>
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			441.72770	560.286	17.11	0.9705	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			9.92770	3.486	17.11	0.0295	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			218.91240	313.193	15.64	0.8397	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			55.21240	25.293	15.64	0.1603	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			556.53460	670.238	13.40	0.9560	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			15.53460	7.338	13.40	0.0440	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			291.79560	379.109	13.59	0.8002	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			80.79560	46.209	13.59	0.1998	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			61.16740	83.158	15.28	0.2880	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			457.86740	357.758	15.28	0.7120	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,915.80100	2,038.062	20.97	0.9996	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.10100	0.062	20.97	0.0004	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,566.12010	1,688.260	19.46	0.9985	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.42010	0.260	19.46	0.0015	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			228.48070	302.929	13.83	0.6989	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			132.78070	84.929	13.83	0.3011	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			93.87880	126.689	14.66	0.3950	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			348.17880	258.688	14.66	0.6050	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.81480	0.614	34.92	0.0020	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,785.11480	3,662.614	34.92	0.9980	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			466.75070	571.030	13.18	0.8957	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			41.85070	22.830	13.18	0.1043	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			621.63360	733.877	13.31	0.9169	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			33.73360	20.777	13.31	0.0831	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			103.66300	69.278	13.42	0.2095	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			281.71230	353.856	13.78	0.6506	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			194.91230	141.656	13.78	0.3494	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			380.78870	467.071	13.52	0.7566	0.00	0	33,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			58.59570	36.259	13.16	0.1272	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			522.07420	623.187	13.20	0.8599	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			65.27420	40.987	13.20	0.1401	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			349.58660	431.793	13.59	0.7268	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			142.78660	99.593	13.59	0.2732	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			448.23280	542.283	13.36	0.8118	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			33.83060	22.243	13.38	0.0837	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			601.75720	710.431	13.23	0.8969	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			44.95720	28.231	13.23	0.1031	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			393.74610	481.628	13.48	0.7682	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			116.94610	79.428	13.48	0.2318	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			545.39570	648.459	13.16	0.8728	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			25.91320	17.415	13.53	0.0675	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			704.57520	820.888	13.49	0.9282	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			27.77520	18.688	13.49	0.0718	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			455.33570	550.129	13.34	0.8170	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			88.53570	57.929	13.34	0.1830	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			660.63060	774.443	13.38	0.9163	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			9.96820	6.660	14.09	0.0284	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			777.76670	896.251	13.66	0.9443	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			20.96670	14.051	13.66	0.0557	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			577.27930	683.405	13.17	0.8876	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			50.47930	31.205	13.17	0.1124	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			722.71320	839.615	13.53	0.9325	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			4.48450	3.017	14.51	0.0137	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,141.66910	1,265.472	14.47	0.9853	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			4.86910	3.272	14.47	0.0147	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			686.56130	802.244	13.45	0.9236	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			29.76130	20.044	13.45	0.0764	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			966.76820	1,088.860	14.09	0.9716	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			2.95080	2.212	14.92	0.0101	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,249.87710	1,374.481	14.88	0.9896	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			3.07710	2.281	14.88	0.0104	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			740.96100	858.421	13.57	0.9366	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			24.16100	16.221	13.57	0.0634	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,161.28450	1,285.217	14.51	0.9863	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			1.33030	0.997	15.98	0.0046	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,468.34820	1,593.361	15.77	0.9947	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			1.54820	1.161	15.77	0.0053	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,015.00510	1,137.686	14.19	0.9762	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			8.20510	5.486	14.19	0.0238	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,259.75080	1,384.412	14.92	0.9899	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.64820	0.484	16.95	0.0022	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,587.87690	1,713.007	16.26	0.9963	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			1.07690	0.807	16.26	0.0037	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,220.29270	1,344.703	14.76	0.9886	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		3.49270	2.503	14.76	0.0114	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		1,518.13030	1,643.197	15.98	0.9954	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call		1,557.97880	1,683.083	16.14	0.9959	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put		1.17880	0.883	16.14	0.0041	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		1,269.66070	1,394.345	14.96	0.9902	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put		2.86070	2.145	14.96	0.0098	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call		1,757.44820	1,882.684	16.95	0.9978	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.20200	0.148	18.58	0.0007	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		1,705.71990	1,583.249	20.07	0.9550	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		10.21870	12.524	20.51	0.0368	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put		1,833.41870	1,710.324	20.51	0.9632	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		2,196.98010	2,322.332	18.74	0.9994	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.18010	0.132	18.74	0.0006	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,157.00200	2,282.349	18.58	0.9993	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		715.35290	609.609	15.97	0.7639	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		26.20250	32.203	18.39	0.0907	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		1,269.40250	1,150.003	18.39	0.9093	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		1,777.41100	1,902.656	17.03	0.9979	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.61100	0.456	17.03	0.0021	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		12.51990	15.449	20.07	0.0450	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		508.66800	414.411	15.06	0.6510	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		95.64650	121.624	15.42	0.2995	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		588.84650	489.424	15.42	0.7005	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.00010	0.000	22.49	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		5,743.20010	5,617.800	22.49	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		72.15290	91.809	15.97	0.2361	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		439.94260	351.047	14.73	0.6013	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		134.20270	170.075	14.76	0.3929	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		447.40270	357.875	14.76	0.6071	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		15.94160	19.815	19.56	0.0570	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		1,559.14160	1,437.615	19.56	0.9430	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		115.46800	146.611	15.06	0.3490	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		301.41190	228.355	14.08	0.4760	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		184.16520	231.932	14.14	0.4976	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		327.36520	249.732	14.14	0.5024	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		90.39390	114.977	15.53	0.2858	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		613.59390	512.777	15.53	0.7142	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		136.74260	173.247	14.73	0.3987	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		209.49330	153.699	13.83	0.3692	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		241.95560	307.343	13.91	0.5976	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		235.15560	175.143	13.91	0.4024	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		126.85280	160.889	14.87	0.3760	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		470.05280	378.689	14.87	0.6240	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		198.21190	250.555	14.08	0.5240	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		163.29810	115.945	13.67	0.3043	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		308.78650	385.153	13.70	0.6830	0.00	0	8,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			171.98650	122.953	13.70	0.3170	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			152.98140	193.448	14.51	0.4343	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			396.18140	311.248	14.51	0.5657	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			266.29330	335.899	13.83	0.6308	0.00	0	4,810
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			123.98870	84.871	13.52	0.2434	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			374.41290	459.887	13.53	0.7508	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			127.61290	87.687	13.53	0.2492	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			221.10950	280.507	13.98	0.5641	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			264.30950	198.307	13.98	0.4359	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			320.09810	398.144	13.67	0.6957	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			91.43280	60.083	13.36	0.1882	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			420.46300	511.478	13.42	0.7905	0.00	0	10,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			46.48410	55.941	18.00	0.1289	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,258.38410	1,142.141	18.00	0.8711	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			4.19960	4.764	28.79	0.0102	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,016.09960	3,890.964	28.79	0.9898	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,640.50580	1,765.611	15.72	0.9930	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.08250	0.850	17.26	0.0032	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			2.40580	1.811	15.72	0.0070	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,392.45440	1,516.984	14.63	0.9876	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			4.35440	3.184	14.63	0.0124	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			133.66750	164.285	15.46	0.3343	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			615.56750	520.485	15.46	0.6657	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,989.18250	2,114.650	17.26	0.9968	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			284.99370	347.889	14.18	0.5767	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			292.39370	229.589	14.18	0.4233	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,712.48550	1,837.704	15.20	0.9831	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			7.28550	5.904	15.20	0.0169	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			157.96270	184.935	16.19	0.3007	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			862.76270	763.134	16.19	0.6993	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			17.00100	20.419	28.85	0.0307	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,141.80100	4,018.619	28.85	0.9693	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,058.62050	2,184.639	16.26	0.9918	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			3.42050	2.839	16.26	0.0082	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			23.01540	28.447	28.16	0.0370	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,553.31540	4,431.547	28.16	0.9630	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,126.59480	2,252.879	15.91	0.9857	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			6.89480	5.979	15.91	0.0143	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,783.28830	1,908.404	15.04	0.9731	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			13.58830	11.504	15.04	0.0269	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			173.56740	198.877	16.88	0.2769	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,103.86740	1,001.977	16.88	0.7231	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			774.79710	870.827	13.42	0.7820	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			164.69710	133.127	13.42	0.2180	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			61.69890	65.026	22.27	0.0863	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,904.59890	2,780.226	22.27	0.9137	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			99.34370	112.369	19.49	0.1509	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,982.24370	1,867.569	19.49	0.8491	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.63450	2.179	28.01	0.0034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,814.53450	7,687.379	28.01	0.9966	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			89.44500	100.969	19.93	0.1360	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,132.34500	2,016.169	19.93	0.8640	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			242.32490	276.315	16.26	0.3451	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			945.22490	851.515	16.26	0.6549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			57.65310	59.659	25.49	0.0720	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,600.55310	3,474.859	25.49	0.9280	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			138.44620	157.344	18.22	0.2078	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,551.34620	1,442.544	18.22	0.7922	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			303.07480	345.395	15.57	0.4160	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			745.97480	660.595	15.57	0.5840	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			91.19460	102.984	19.84	0.1386	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,104.09460	1,988.184	19.84	0.8614	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			277.79340	316.790	15.83	0.3873	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			820.69340	731.989	15.83	0.6127	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			395.17820	449.048	14.77	0.5121	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			538.07820	464.248	14.77	0.4879	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			0.00000	209.107	17.20	0.2699	209,106.70	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			0.00000	1,124.307	17.20	0.7301	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			336.80440	383.461	15.25	0.4527	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			659.70440	578.661	15.25	0.5473	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			473.65180	539.440	14.37	0.5831	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			416.55180	354.640	14.37	0.4169	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			292.66570	333.628	15.67	0.4043	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			775.56570	688.828	15.67	0.5957	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			413.20740	470.276	14.67	0.5295	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			506.10740	435.476	14.67	0.4705	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			635.87420	716.309	13.73	0.7000	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			258.77420	211.510	13.73	0.3000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			361.53420	411.290	15.03	0.4785	205,644.85	500	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			604.43420	526.490	15.03	0.5215	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			491.76720	559.325	14.29	0.5976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			394.66720	334.525	14.29	0.4024	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			886.97820	990.762	13.50	0.8201	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			129.87820	105.962	13.50	0.1799	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			432.08590	492.403	14.57	0.5472	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			474.98590	407.603	14.57	0.4528	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			641.59890	722.506	13.71	0.7037	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			254.49890	207.706	13.71	0.2963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			925.80250	1,031.141	13.50	0.8332	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			118.70250	96.341	13.50	0.1668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			624.54410	704.043	13.77	0.6928	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			267.44410	219.243	13.77	0.3072	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		902.41780	1,006.831	13.50	0.8254	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		125.31780	102.030	13.50	0.1746	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,046.61740	1,156.256	13.52	0.8688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		89.51740	71.456	13.52	0.1312	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		647.36430	728.743	13.69	0.7073	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		250.26430	203.943	13.69	0.2927	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		965.36810	1,072.203	13.51	0.8457	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		108.26810	87.403	13.51	0.1543	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,216.74630	1,331.256	13.54	0.9080	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		59.64630	46.456	13.54	0.0920	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		917.97690	1,023.009	13.50	0.8306	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		120.87690	98.209	13.50	0.1694	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,088.24030	1,199.188	13.53	0.8795	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		81.14030	64.388	13.53	0.1205	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,396.50770	1,517.711	13.96	0.9329	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		39.40770	32.911	13.96	0.0671	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,013.78900	1,122.337	13.52	0.8599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		96.68900	77.537	13.52	0.1401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,260.69170	1,377.453	13.65	0.9149	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		53.59170	42.653	13.65	0.0851	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		1,970.56690	2,095.976	15.22	0.9756	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		13.46690	11.176	15.22	0.0244	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,130.48950	1,242.684	13.53	0.8896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		73.38950	57.884	13.53	0.1104	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,584.85530	1,707.932	14.38	0.9516	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		27.75530	23.132	14.38	0.0484	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		1,776.50260	1,900.937	14.80	0.9655	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		19.40260	16.137	14.80	0.0345	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,387.19610	1,508.289	13.94	0.9318	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		40.09610	33.489	13.94	0.0682	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,019.37880	2,144.984	15.33	0.9777	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		12.27880	10.184	15.33	0.0223	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		3,807.64510	3,935.338	20.27	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.54510	0.538	20.27	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,757.69290	3,885.382	20.12	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.59290	0.582	20.12	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,707.74470	3,835.430	19.97	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.64470	0.630	19.97	0.0014	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		1,849.81850	1,974.438	14.71	0.9667	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		19.41850	16.038	14.71	0.0333	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		181.57910	205.669	17.51	0.2558	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,351.17910	1,247.269	17.51	0.7442	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		29.78060	35.677	27.75	0.0417	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,919.38060	4,797.277	27.75	0.9583	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,190.42510	2,316.682	15.35	0.9821	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		10.02510	8.282	15.35	0.0179	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,859.46320	1,984.144	14.73	0.9673	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			19.06320	15.744	14.73	0.0327	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			553.70300	621.909	14.38	0.5928	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			449.60300	389.009	14.38	0.4072	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			206.26510	230.915	18.11	0.2490	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,619.46510	1,514.915	18.11	0.7510	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,347.52060	1,464.739	13.67	0.8904	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			80.72060	68.739	13.67	0.1096	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			573.61630	641.619	14.42	0.5882	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			476.81630	415.619	14.42	0.4118	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			516.63050	578.592	14.72	0.5458	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			559.83050	492.592	14.72	0.4542	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,571.08700	1,692.298	14.10	0.9104	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			66.88700	58.398	14.10	0.0896	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			145.06450	160.920	20.18	0.1671	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,440.86450	2,327.020	20.18	0.8329	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,428.67580	1,546.473	13.75	0.8829	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			93.67580	81.773	13.75	0.1171	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			214.07410	238.148	18.83	0.2336	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,919.07410	1,813.448	18.83	0.7664	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			922.56460	1,016.569	13.73	0.7305	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			282.16460	246.368	13.73	0.2695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,735.60760	2,622.858	20.76	0.8315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,166.12710	2,290.432	14.94	0.9509	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			38.62710	33.132	14.94	0.0491	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,701.33030	1,821.626	14.14	0.9097	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			73.83030	64.326	14.14	0.0903	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,453.55780	1,358.220	17.55	0.6781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,656.10910	1,775.883	14.06	0.9044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			78.60910	68.583	14.06	0.0956	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.22430	27.362	26.60	0.0277	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,074.72430	6,950.062	26.60	0.9723	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			163.10760	180.158	20.76	0.1685	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			291.14270	253.455	13.72	0.2739	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			154.49510	162.713	22.00	0.1486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,126.99510	3,005.413	22.00	0.8514	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			151.11260	158.114	23.40	0.1385	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,473.61260	3,350.814	23.40	0.8615	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			321.05780	355.520	17.55	0.3219	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			146.21970	124.687	13.54	0.1605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			277.59040	308.012	18.21	0.2820	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,690.09040	1,590.712	18.21	0.7180	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			237.75940	263.854	18.90	0.2440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,960.25940	1,856.554	18.90	0.7560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			918.64270	1,010.755	13.72	0.7261	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			125.46830	106.155	13.51	0.1414	0.00	0	1,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			492.10280	544.355	15.77	0.4660	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			864.60280	787.055	15.77	0.5340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			392.52900	434.625	16.68	0.3851	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,155.02900	1,067.325	16.68	0.6149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,273.71970	1,381.987	13.54	0.8395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			100.63390	88.251	13.75	0.1200	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,265.92440	1,373.965	13.55	0.8376	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			148.42440	126.665	13.55	0.1624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,227.30600	1,334.184	13.56	0.8275	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			159.80600	136.884	13.56	0.1725	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,352.96830	1,463.455	13.51	0.8586	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			117.80490	101.090	13.57	0.1354	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,313.05590	1,422.446	13.52	0.8492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			135.55590	115.146	13.52	0.1508	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,281.54150	1,390.034	13.54	0.8415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			144.04150	122.734	13.54	0.1585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,478.13390	1,595.551	13.75	0.8800	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,451.87890	1,568.900	13.70	0.8760	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			104.37890	91.600	13.70	0.1240	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,385.30490	1,498.390	13.57	0.8646	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,519.91060	1,636.874	13.77	0.8776	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			106.91060	93.974	13.77	0.1224	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			224.56190	248.495	19.58	0.2213	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,261.56190	2,155.595	19.58	0.7787	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			229.58220	252.873	20.31	0.2090	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,610.38220	2,503.673	20.31	0.7910	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,596.95250	1,713.290	13.81	0.8740	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			117.75250	104.090	13.81	0.1260	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,681.80690	1,799.381	13.90	0.8704	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			128.60690	115.781	13.90	0.1296	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			246.03710	261.132	21.16	0.1990	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,022.83710	2,907.532	21.16	0.8010	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			211.95760	183.491	13.53	0.1883	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			317.47910	346.558	19.76	0.2572	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,390.27910	2,288.758	19.76	0.7428	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,389.15760	1,491.291	13.53	0.8117	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			797.21630	863.919	15.18	0.5754	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			702.81630	638.818	15.18	0.4246	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			793.43200	859.879	15.20	0.5732	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			709.03200	644.779	15.20	0.4268	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			789.67040	855.863	15.22	0.5711	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			715.27040	650.763	15.22	0.4289	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			398.89920	434.811	18.71	0.3143	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,934.89920	1,840.011	18.71	0.6857	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			807.14290	874.068	15.17	0.5773	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			703.14290	639.268	15.17	0.4227	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	Call			803.35370	870.025	15.20	0.5751	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			709.35370	645.225	15.20	0.4249	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			799.58700	866.000	15.22	0.5730	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			715.58700	651.200	15.22	0.4270	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,436.08870	1,540.383	13.49	0.8196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			202.08870	175.583	13.49	0.1804	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,768.83260	1,886.004	13.91	0.8689	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			138.83260	124.804	13.91	0.1311	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			277.58530	294.073	22.61	0.1999	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,467.58530	3,352.873	22.61	0.8001	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			314.45860	323.526	24.02	0.1996	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,944.85860	3,822.126	24.02	0.8004	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,845.81080	1,964.971	13.96	0.8674	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			146.21080	133.571	13.96	0.1326	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,922.61830	2,041.557	14.02	0.8655	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			156.31830	143.357	14.02	0.1345	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			337.20510	359.497	25.63	0.2006	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,470.90510	4,361.297	25.63	0.7994	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			814.09060	812.979	16.43	0.4990	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,018.49060	1,017.379	16.43	0.5010	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			810.89610	809.783	16.45	0.4973	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,025.29610	1,024.183	16.45	0.5027	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			807.72400	806.609	16.47	0.4957	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,032.12400	1,031.009	16.47	0.5043	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,039.30190	1,110.731	15.28	0.6106	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			732.50190	672.231	15.28	0.3894	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,047.18970	1,119.086	15.23	0.6143	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			720.38970	660.586	15.23	0.3857	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,043.23520	1,114.895	15.26	0.6125	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			726.43520	666.395	15.26	0.3875	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,003.99950	2,120.759	14.07	0.8637	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			168.29950	153.459	14.07	0.1363	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			318.08310	353.104	25.86	0.1901	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,932.38310	4,835.804	25.86	0.8099	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			294.52470	330.838	25.74	0.1763	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,369.82470	5,274.838	25.74	0.8237	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,071.09800	2,186.426	14.07	0.8631	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			176.39800	160.426	14.07	0.1369	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,148.36890	2,263.616	14.08	0.8626	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			184.16890	168.516	14.08	0.1374	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			274.03100	300.111	25.44	0.1595	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,909.83100	5,805.011	25.44	0.8405	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,573.41920	1,666.344	14.18	0.7484	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			415.51920	377.744	14.18	0.2516	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,567.54290	1,660.298	14.20	0.7467	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			419.64290	381.698	14.20	0.2533	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,561.68880	1,654.274	14.21	0.7449	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			423.78880	385.674	14.21	0.2551	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,253.73930	1,329.357	15.35	0.6371	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			745.33930	690.257	15.35	0.3629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,249.63480	1,325.051	15.37	0.6354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			751.23480	695.951	15.37	0.3646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			248.16240	278.026	25.16	0.1483	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,249.76240	6,148.926	25.16	0.8517	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,194.34480	2,311.168	14.05	0.8629	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			185.94480	172.068	14.05	0.1371	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,257.85760	1,333.677	15.33	0.6388	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			739.45760	684.577	15.33	0.3612	0.00	0	0
<b>Total \$ / R Option</b>												<b>414,751.55</b>	<b>1,500</b>	<b>1,652,262</b>
<b>Total \$ / R</b>												<b>1,449,201,175.95</b>	<b>113,495</b>	<b>2,396,866</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.88220		12.75680			0.0000	3,194,785.60	248	1,157
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.08480		12.95710			0.0000	2,302,924.80	176	241
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.30730		13.17750			0.0000	133,073.00	10	155
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.52480		13.39400			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>5,630,783.40</b>	<b>434</b>	<b>1,560</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			107,326.67760	119,653.159	14.32	0.9809	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			646.67760	433.159	14.32	0.0191	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			106,353.09430	118,670.689	14.30	0.9802	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			673.09430	450.689	14.30	0.0198	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			105,380.46670	117,688.878	14.28	0.9794	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			700.46670	468.878	14.28	0.0206	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			6,623.44530	5,191.224	13.54	0.1009	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			116,472.02090	127,786.499	13.54	0.8973	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			6,762.02090	5,306.499	13.54	0.1027	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			118,197.28960	129,557.827	13.54	0.9010	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			6,487.28960	5,077.827	13.54	0.0990	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			117,333.44530	128,671.224	13.54	0.8991	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			102,272.15740	112,258.430	13.66	0.7654	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			23,522.15740	20,528.430	13.66	0.2346	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			101,579.84740	111,539.473	13.66	0.7630	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			23,829.84740	20,809.473	13.66	0.2370	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			100,889.92280	110,823.146	13.67	0.7606	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			24,139.92280	21,093.146	13.67	0.2394	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			75,227.77750	81,582.453	15.53	0.5460	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			79,827.77750	73,102.453	15.53	0.4540	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			74,872.54010	81,212.420	15.55	0.5440	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			80,472.54010	73,732.420	15.55	0.4560	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			74,519.87660	80,844.578	15.57	0.5420	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			81,119.87660	74,364.578	15.57	0.4580	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
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>5,630,783.40</b>	<b>434</b>	<b>1,560</b>
£ / R	On	14/09/2015	Foreign Exchange Future			20.11210		19.88100			0.0000	13,414,770.70	667	26,499
£ / R	On	11/12/2015	Foreign Exchange Future			20.41790		20.18170			0.0000	5,124,892.90	251	5,747
£ / R	On	14/03/2016	Foreign Exchange Future			20.75680		20.51580			0.0000	207,568.00	10	1,040
£ / R	On	13/06/2016	Foreign Exchange Future			21.08940		20.84500			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>18,747,231.60</b>	<b>928</b>	<b>33,286</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,901.00000	9,132.100	14.92	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	14.92	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,890.55000	2,118.088	15.77	0.9843	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			9.55000	5.988	15.77	0.0157	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,732.29070	1,960.034	15.32	0.9793	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			11.29070	7.934	15.32	0.0207	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			973.52340	1,192.655	11.81	0.9402	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			32.52340	20.555	11.81	0.0598	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			964.59260	1,182.947	11.76	0.9392	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			33.59260	20.847	11.76	0.0608	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			955.68950	1,173.246	11.71	0.9383	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			34.68950	21.146	11.71	0.0617	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			117.72910	166.580	12.09	0.3238	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			736.72910	554.480	12.09	0.6762	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,397.67990	1,623.727	13.79	0.9681	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			16.67990	11.627	13.79	0.0319	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,042.37280	1,214.666	12.04	0.7743	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			260.67280	196.766	12.04	0.2257	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			396.40910	475.726	13.08	0.4278	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			984.70910	827.826	13.08	0.5722	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,756.42460	1,973.109	12.18	0.9197	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			74.72460	55.209	12.18	0.0803	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,747.61000	1,964.001	12.18	0.9186	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			75.91000	56.101	12.18	0.0814	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,065.92800	2,295.684	12.75	0.9441	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			44.22800	37.784	12.75	0.0559	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,765.25400	1,982.228	12.18	0.9208	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			73.55400	54.328	12.18	0.0792	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			540.44810	647.890	12.53	0.5379	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			688.74810	559.990	12.53	0.4621	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,347.84410	2,579.035	13.58	0.9552	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			36.14410	31.135	13.58	0.0448	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,584.23360	1,771.354	12.24	0.8048	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			278.43360	224.554	12.24	0.1952	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,598.99910	1,786.921	12.24	0.8078	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			273.19910	220.121	12.24	0.1922	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	19.20	Call			1,591.60990	1,779.132	12.24	0.8063	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			275.80990	222.332	12.24	0.1937	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,182.71800	1,315.629	13.01	0.6146	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			847.71800	736.229	13.01	0.3854	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,191.77180	1,325.454	12.99	0.6178	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			836.77180	726.054	12.99	0.3822	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,187.24010	1,320.532	13.00	0.6162	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			842.24010	731.132	13.00	0.3838	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>100,580</b>
<b>Total £ / R</b>												<b>18,747,231.60</b>	<b>928</b>	<b>133,866</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10312		0.10296			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10491		0.10472			0.0000	0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10695		0.10676			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>4,322</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			33.97340	34.716	16.62	0.1260	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			738.47340	722.316	16.62	0.8740	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,297.31890	1,314.062	17.37	0.9917	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			1.81890	1.662	17.37	0.0083	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			368.01860	379.230	13.57	0.7603	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			72.51860	66.830	13.57	0.2397	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,480.77020	1,498.725	13.50	0.9748	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			8.37020	8.225	13.50	0.0252	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			611.78220	625.901	13.36	0.7405	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			139.38220	135.401	13.36	0.2595	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			186.29080	192.846	15.63	0.3206	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			713.89080	702.346	15.63	0.6794	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			847.51570	862.367	13.30	0.7581	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			171.61570	166.967	13.30	0.2419	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			363.99080	372.985	15.15	0.4291	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			688.09080	677.585	15.15	0.5709	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			169.95890	175.250	17.64	0.2213	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,494.05890	1,479.850	17.64	0.7787	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>4,322</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.00500		13.98590			0.0000	7,044,515.00	503	34,451
€ / R	On	21/09/2015	Foreign Exchange Future			14.02370		14.00450			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.11780		14.09810			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.24670		14.22610			0.0000	3,561,675.00	250	37,796
€ / R	On	25/01/2016	Foreign Exchange Future			14.37680		14.35480			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.52010		14.49740			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.79560		14.77140			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	19/09/2016	Foreign Exchange Future			15.08000		15.05470			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>10,606,190.00</b>	<b>753</b>	<b>75,447</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			999.73140	1,017.602	13.64	0.9527	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			13.83140	12.602	13.64	0.0473	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			971.16950	988.852	13.56	0.9484	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			75.21570	77.128	14.80	0.2047	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			689.31570	672.128	14.80	0.7953	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			41.68190	42.733	15.69	0.1217	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			9.88740	9.160	13.91	0.0353	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,076.48160	1,094.768	13.85	0.9626	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			10.58160	9.768	13.85	0.0374	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			21.66780	22.221	16.81	0.0665	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,285.76780	1,267.221	16.81	0.9335	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			21.27640	21.820	16.84	0.0653	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			15.26950	13.852	13.56	0.0516	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			117.30390	120.287	14.24	0.2957	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			511.40390	495.287	14.24	0.7043	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			4.92130	4.764	14.43	0.0192	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,095.78740	1,114.160	13.91	0.9647	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,295.37640	1,276.820	16.84	0.9347	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			955.78190	937.733	15.69	0.8783	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			22.06710	22.630	16.78	0.0676	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,276.16710	1,257.630	16.78	0.9324	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,727.14210	1,746.161	15.75	0.9950	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			1.24210	1.161	15.75	0.0050	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,290.82130	1,309.764	14.43	0.9808	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			152.33720	155.912	14.13	0.3392	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			487.83720	472.212	14.13	0.6608	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			149.64960	153.157	14.15	0.3345	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			495.14960	479.457	14.15	0.6655	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			60.77690	62.127	15.41	0.1568	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			906.27690	888.427	15.41	0.8432	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			155.07010	158.712	14.10	0.3440	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			480.57010	465.012	14.10	0.6560	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			266.39080	274.311	14.09	0.4165	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			518.29080	506.511	14.09	0.5835	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			131.41070	136.269	15.36	0.2348	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			953.31070	938.469	15.36	0.7652	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			273.03300	281.084	14.05	0.4243	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			504.93300	493.284	14.05	0.5757	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			269.69310	277.677	14.07	0.4204	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			511.59310	499.877	14.07	0.5796	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			627.03650	642.028	13.46	0.6364	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			300.93650	295.328	13.46	0.3636	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			228.57650	237.893	15.40	0.3018	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	15.00	Put			1,002.47650	991.193	15.40	0.6982	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,278.31540	3,298.903	17.42	0.9954	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.21540	2.203	17.42	0.0046	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,249.95530	1,268.208	13.29	0.8757	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			73.85530	71.508	13.29	0.1243	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			226.58190	235.851	15.43	0.2996	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,010.48190	999.151	15.43	0.7004	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			70.44030	74.567	18.80	0.1033	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,344.34030	2,327.867	18.80	0.8967	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			230.58740	239.955	15.38	0.3040	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			994.48740	983.254	15.38	0.6960	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			359.20660	372.263	15.06	0.3798	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			924.40660	915.463	15.06	0.6202	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			448.03700	462.667	14.47	0.4528	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			713.23700	705.867	14.47	0.5472	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			444.72960	459.304	14.49	0.4502	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			719.92960	712.504	14.49	0.5498	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			378.10550	391.522	14.92	0.3959	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			873.30550	864.722	14.92	0.6041	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			451.36990	466.052	14.45	0.4554	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			706.56990	699.252	14.45	0.5446	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			132.97940	131.499	13.03	0.1613	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,898.88820	1,886.081	17.39	0.7632	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			228.16080	237.572	17.67	0.2207	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			2,030.76080	2,017.472	17.67	0.7793	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,554.15110	1,575.733	13.03	0.8646	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			106.75110	105.633	13.03	0.1354	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,430.37940	1,451.599	13.03	0.8387	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			897.97060	889.771	14.93	0.5649	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			452.67030	466.529	15.22	0.4042	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			1,005.27030	996.429	15.22	0.5958	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			954.70440	973.592	13.10	0.6962	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			307.30440	303.492	13.10	0.3038	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			246.28820	256.181	17.39	0.2368	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			372.10030	367.714	13.35	0.3437	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			864.06090	882.339	13.36	0.6537	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			376.66090	372.239	13.36	0.3463	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			853.27650	871.475	13.39	0.6484	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			385.87650	381.375	13.39	0.3516	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			495.37060	509.871	14.93	0.4351	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			874.96570	893.319	13.33	0.6590	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			367.56570	363.219	13.33	0.3410	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			869.50030	887.814	13.35	0.6563	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			632.74260	649.994	15.40	0.4459	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,101.34260	1,094.394	15.40	0.5541	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			629.87000	647.091	15.42	0.4442	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	14.20	Put			467.31110	462.886	13.49	0.3478	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,108.47000	1,101.491	15.42	0.5558	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			627.01380	644.205	15.44	0.4425	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,115.61380	1,108.605	15.44	0.5575	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			463.08670	478.190	16.73	0.3403	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,651.68670	1,642.590	16.73	0.6597	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,038.71110	1,058.486	13.49	0.6522	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			991.36850	1,013.531	14.92	0.5532	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			886.66850	883.531	14.92	0.4468	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			987.65310	1,009.796	14.93	0.5516	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			892.95310	889.796	14.93	0.4484	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			995.09580	1,017.279	14.90	0.5549	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			880.39580	877.279	14.90	0.4451	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>294,040</b>
<b>Total € / R</b>												<b>10,606,190.00</b>	<b>753</b>	<b>369,487</b>
AUS / R	On	14/09/2015	Foreign Exchange Future			9.44900		9.43940			0.0000	944,900.00	100	2,444
AUS / R	On	11/12/2015	Foreign Exchange Future			9.55440		9.54430			0.0000	0.00	0	8,541
AUS / R	On	14/03/2016	Foreign Exchange Future			9.67440		9.66260			0.0000	0.00	0	1,875
AUS / R	On	13/06/2016	Foreign Exchange Future			9.79600		9.78230			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>944,900.00</b>	<b>100</b>	<b>12,860</b>
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			907.31650	898.091	15.13	0.9619	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			6.47000	6.820	15.16	0.0367	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			917.07000	907.820	15.16	0.9633	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			6.23250	6.560	15.18	0.0355	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			926.83250	917.560	15.18	0.9645	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			6.71650	7.091	15.13	0.0381	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.23750	2.374	18.35	0.0068	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,296.17330	2,306.387	18.81	0.9944	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.87330	1.987	18.81	0.0056	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,246.34720	2,256.572	18.58	0.9938	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.04720	2.172	18.58	0.0062	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,196.53750	2,206.774	18.35	0.9932	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			458.03240	470.194	12.44	0.5975	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			285.43240	285.794	12.44	0.4025	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			452.78580	464.921	12.45	0.5932	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			290.18580	290.521	12.45	0.4068	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			447.58420	459.693	12.46	0.5890	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			294.98420	295.293	12.46	0.4110	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			366.48700	375.068	13.86	0.4340	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			674.18700	669.068	13.86	0.5660	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			363.49890	372.040	13.88	0.4311	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			681.19890	676.040	13.88	0.5689	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			369.50250	378.128	13.83	0.4368	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	10.08	Put			667.20250	662.128	13.83	0.5632	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>944,900.00</b>	<b>100</b>	<b>12,860</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.78330		9.71630			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.93390		9.86510			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			199.58800	240.979	12.41	0.6479	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			123.28800	97.679	12.41	0.3521	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			194.04500	234.817	12.42	0.6384	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			127.74500	101.517	12.42	0.3616	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			188.60380	228.753	12.43	0.6288	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			132.30380	105.453	12.43	0.3712	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			117.47270	136.072	14.32	0.2742	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			742.37270	692.172	14.32	0.7258	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			115.80620	134.180	14.34	0.2709	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			750.70620	700.279	14.34	0.7291	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			114.16520	132.315	14.37	0.2677	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			759.06520	708.415	14.37	0.7323	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	n	14/09/2015	Foreign Exchange Future			301.05610		249.50620			0.0000	0.00	0	24,000
<b>Total CF CANDO CAGH Future</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Call			89.49620	141.046		1.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Call			89.51620	141.066		1.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Call			89.50620	141.056		1.0000	0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total CF CANDO CAGH Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	n	06/08/2015	Foreign Exchange Future			0.00030		1.06020			0.0000	0.00	0	10,000
<b>Total CF CANDO CAGI Future</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	n	06/08/2015	Foreign Exchange Option	67.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	67.99	Put			66.92980	67.990		1.0000	0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	68.00	Put			66.93980	68.000		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
CF CANDCO	On 06/08/2015	Foreign Exchange Option		68.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option		68.01	Put			66.94980	68.010		1.0000	0.00	0	0
<b>Total CF CANDCO CAGI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGI</b>												<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On 14/09/2015	Foreign Exchange Future				13.13270		13.12630			0.0000	0.00	0	1,551
CHF / R	On 11/12/2015	Foreign Exchange Future				13.38260		13.37570			0.0000	0.00	0	7,229
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,780</b>
CHF / R	On 14/09/2015	Foreign Exchange Option		12.79	Call			427.86250	432.286	12.84	0.7400	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option		12.79	Put			91.56250	89.586	12.84	0.2600	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option		12.80	Call			420.91620	425.306	12.86	0.7338	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option		12.80	Put			94.61620	92.606	12.86	0.2662	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option		12.81	Call			414.03910	418.393	12.87	0.7275	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option		12.81	Put			97.73910	95.693	12.87	0.2725	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option		14.01	Call			248.74010	256.812	15.78	0.3287	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option		14.01	Put			883.04010	884.212	15.78	0.6713	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option		13.99	Call			253.38720	261.491	15.74	0.3337	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option		13.99	Put			867.68720	868.891	15.74	0.6663	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option		14.00	Call			251.06230	259.140	15.76	0.3312	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option		14.00	Put			875.36230	876.540	15.76	0.6688	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,780</b>
CNH / R	On 14/09/2015	Foreign Exchange Future				2.06560		2.04600			0.0000	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Future				2.08370		2.06430			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On 14/09/2015	Foreign Exchange Option		2.00	Put			168.59600	118.382	13.18	0.2232	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option		2.01	Call			560.31860	698.190	13.11	0.7424	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option		2.01	Put			200.31860	142.190	13.11	0.2576	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option		1.99	Call			700.76730	853.845	13.25	0.8083	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option		1.99	Put			140.76730	97.845	13.25	0.1917	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option		2.00	Call			628.59600	774.382	13.18	0.7768	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option		2.01	Call			946.30110	1,076.773	13.28	0.6904	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option		2.01	Put			403.30110	339.773	13.28	0.3096	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option		1.99	Call			1,075.59370	1,214.873	13.31	0.7334	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option		1.99	Put			332.59370	277.873	13.31	0.2666	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option		2.00	Call			1,009.77180	1,143.050	13.26	0.7128	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option		2.00	Put			366.77180	306.050	13.26	0.2872	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			1.87750		1.87810			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.91130		1.91280			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,409.43060	1,405.374	15.76	0.9311	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			28.43060	30.374	15.76	0.0689	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,315.13140	1,311.339	15.50	0.9187	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			34.13140	36.339	15.50	0.0813	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,224.60420	1,221.055	15.48	0.9009	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			43.60420	46.055	15.48	0.0991	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			344.07870	345.697	14.47	0.3343	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,116.07870	1,132.696	14.47	0.6657	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			320.16210	321.743	14.61	0.3152	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,192.16210	1,208.743	14.61	0.6848	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			298.10170	299.747	14.75	0.2971	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,270.10170	1,286.747	14.75	0.7029	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12640		0.12540			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12600		0.12500			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12390		0.12470			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06380		0.06320			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06060		0.06000			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05780		0.05720			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R	On	11/08/2015	Foreign Exchange Future			8.34390		8.34170			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.37130		8.36860			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.44960		8.44570			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.54170		8.53670			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Call			47.37720	43.549	15.87	0.3748	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Put			105.67720	99.649	15.87	0.6252	0.00	0	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Call			44.13070	40.428	15.98	0.3539	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	11/08/2015	Foreign Exchange Option	8.41	Put			112.43070	106.528	15.98	0.6461	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Call			41.07200	37.503	16.09	0.3337	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Put			119.37200	113.603	16.09	0.6663	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Call			38.19340	34.765	16.20	0.3142	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Put			126.49340	120.865	16.20	0.6858	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			3.56630	3.381	12.65	0.0258	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			724.96630	722.081	12.65	0.9742	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			3.39110	3.204	12.68	0.0245	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			734.79110	731.904	12.68	0.9755	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			3.22450	3.036	12.71	0.0233	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			744.62450	741.736	12.71	0.9767	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			62.86410	65.958	13.31	0.1874	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			707.16410	706.358	13.31	0.8126	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			61.70180	64.756	13.34	0.1843	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			716.00180	715.156	13.34	0.8157	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			60.56320	63.577	13.37	0.1813	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			724.86320	723.977	13.37	0.8187	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			151.97110	158.701	14.06	0.2869	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			755.27110	757.001	14.06	0.7131	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			150.19230	156.880	14.09	0.2840	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			763.49230	765.181	14.09	0.7160	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			148.44000	155.084	14.12	0.2811	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			771.74000	773.384	14.12	0.7189	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.08720		1.09630			0.0000	334,857.60	308	510
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08880		1.09790			0.0000	0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09110		1.10020			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>334,857.60</b>	<b>308</b>	<b>510</b>
<b>Total QUANTO € / \$</b>												<b>334,857.60</b>	<b>308</b>	<b>510</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,538.15000		22,403.78000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.56970		4.54760			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.53080		4.50930			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			59.96300	69.031	14.47	0.4367	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			122.36300	109.331	14.47	0.5633	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			67.57420	77.499	14.43	0.4725	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			109.97420	97.799	14.43	0.5275	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			63.68240	73.176	14.45	0.4545	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			116.08240	103.476	14.45	0.5455	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			166.71330	181.859	15.08	0.5580	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			147.41330	141.059	15.08	0.4420	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			161.35780	176.343	15.05	0.5482	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			152.05780	145.543	15.05	0.4518	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			156.61750	170.924	15.02	0.5383	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			157.31750	150.124	15.02	0.4617	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.61600		1.59600			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.57940		1.55990			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total Futures</b>												<b>1485050387.00</b>	<b>114,518</b>	<b>1,011,672</b>
<b>Total Options</b>												<b>414751.55</b>	<b>1,500</b>	<b>2,054,882</b>
<b>Grand Total:</b>												<b>1,485,465,138.55</b>	<b>116,018</b>	<b>3,066,554</b>