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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2015

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			12.77980		12.81070			0.0000	9,584,850.00	750	0
\$ / R On 13/08/2015 Foreign Exchange Future			12.75820		12.81070			0.0000	0.00	0	2,491
\$ / R On 14/08/2015 Foreign Exchange Future			12.75820		12.81080			0.0000	0.00	0	0
\$ / R On 25/08/2015 Foreign Exchange Future			12.77880		12.83510			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.78110		12.83730			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.78330		12.83960			0.0000	0.00	0	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			12.79230		12.84860			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.81470		12.87100			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.82370		12.88000			0.0000	924,383,590.80	72,084	512,705
\$ / R On 28/09/2015 Foreign Exchange Future			12.85500		12.91160			0.0000	16,068,750.00	1,250	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			12.85950		12.91610			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			12.88860		12.94540			0.0000	0.00	0	235
\$ / R On 28/10/2015 Foreign Exchange Future			12.92270		12.98000			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			12.94100		12.99850			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			12.98730		13.04490			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.01810		13.07520			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.02520		13.08220			0.0000	56,268,864.00	4,320	157,830
\$ / R On 21/12/2015 Foreign Exchange Future			13.04880		13.10550			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.10320		13.15910			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.13630		13.19170			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.17420		13.22900			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	25/02/2016	Foreign Exchange Future			13.20480		13.25990			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.24020		13.29580			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.24730		13.30300			0.0000	0.00	0	16,253
\$ / R	On	29/03/2016	Foreign Exchange Future			13.28270		13.33890			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.34870		13.40590			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.42250		13.48020			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.44680		13.50430			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.45400		13.51150			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.46370		13.52110			0.0000	0.00	0	7,271
\$ / R	On	28/06/2016	Foreign Exchange Future			13.50010		13.55720			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.57040		13.62700			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.60680		13.61180			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.64430		13.70030			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.69480		13.75040			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.70490		13.76050			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.72760		13.78300			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.79830		13.85320			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.88170		13.93600			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.92210		13.97610			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.93470		13.98870			0.0000	0.00	0	0
Total \$ / R Future												1,006,306,054.80	78,404	714,940
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			560.71900	529.800	14.51	1.0000	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			0.01900	0.000	14.51	0.0000	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			292.62830	239.666	19.13	0.9704	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			1.92830	1.466	19.13	0.0296	0.00	0	0
\$ / R	On	14/08/2015	Foreign Exchange Option	12.50	Call			314.42570	261.398	16.71	0.9515	0.00	0	201
\$ / R	On	14/08/2015	Foreign Exchange Option	12.50	Put			3.62570	3.198	16.71	0.0485	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			668.87700	613.399	14.24	0.9663	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			3.77700	4.599	14.24	0.0337	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			362.71070	313.416	13.53	0.8096	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			27.61070	34.616	13.53	0.1904	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			51.42560	38.248	14.64	0.1917	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			324.12560	367.148	14.64	0.8083	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,039.64110	1,983.344	24.24	0.9997	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.04110	0.044	24.24	0.0003	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,689.73770	1,633.437	21.71	0.9991	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.13770	0.137	21.71	0.0009	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			276.42120	233.042	13.25	0.6887	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			56.82120	69.742	13.25	0.3113	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			90.87160	70.750	13.97	0.3093	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			221.27160	257.450	13.97	0.6907	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.08570	0.085	36.75	0.0004	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,660.48570	3,716.785	36.75	0.9996	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			558.94330	506.116	12.50	0.9178	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			10.34330	13.816	12.50	0.0822	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	10/09/2015	Foreign Exchange Option	12.16	Call			723.09490	667.571	12.42	0.9352	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			12.09490	12.871	12.42	0.0648	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			457.91680	411.920	12.75	0.7667	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			57.91680	68.220	12.75	0.2333	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			632.85950	581.698	12.52	0.8833	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			10.51700	11.042	12.75	0.0525	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			811.30140	755.571	12.67	0.9438	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			11.30140	11.871	12.67	0.0562	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			529.89580	481.419	12.65	0.8222	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			39.89580	47.719	12.65	0.1778	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			763.51800	707.920	12.47	0.9335	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			4.08430	4.291	13.81	0.0215	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			888.46910	832.584	13.00	0.9572	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			8.46910	8.884	13.00	0.0428	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			669.27520	616.776	12.47	0.9002	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			19.27520	23.076	12.47	0.0998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			830.51700	774.742	12.75	0.9475	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			1.95520	2.073	14.62	0.0106	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,262.10520	1,205.929	14.54	0.9886	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			2.10520	2.229	14.54	0.0114	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			792.14240	736.461	12.59	0.9399	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			12.14240	12.761	12.59	0.0601	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,084.08430	1,027.991	13.81	0.9785	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			1.32280	1.443	15.03	0.0075	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,371.37560	1,315.196	14.99	0.9923	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			1.37560	1.496	14.99	0.0077	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			849.78600	793.971	12.83	0.9509	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			9.78600	10.271	12.83	0.0491	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,281.95520	1,225.773	14.62	0.9894	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.47270	0.498	15.88	0.0027	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,590.57690	1,534.312	15.72	0.9967	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.57690	0.612	15.72	0.0033	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,133.39910	1,077.277	14.01	0.9820	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			3.39910	3.577	14.01	0.0180	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,381.32280	1,325.143	15.03	0.9925	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.18050	0.183	16.67	0.0010	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,710.35740	1,654.073	16.11	0.9980	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.35740	0.373	16.11	0.0020	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,341.54720	1,285.368	14.86	0.9914	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			1.54720	1.668	14.86	0.0086	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,640.47270	1,584.198	15.88	0.9973	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,680.40290	1,624.122	16.01	0.9977	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.40290	0.422	16.01	0.0023	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,391.27180	1,335.086	15.06	0.9928	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			1.27180	1.386	15.06	0.0072	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,880.18050	1,823.883	16.67	0.9990	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	10.60	Put			0.03550	0.034	17.99	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,578.44330	1,632.960	19.75	0.9762	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			6.45980	5.074	20.14	0.0183	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,706.45980	1,761.374	20.14	0.9817	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,320.03020	2,263.729	18.12	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.03020	0.029	18.12	0.0002	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,280.03550	2,223.734	17.99	0.9998	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			587.57440	632.927	15.50	0.8212	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			20.37700	16.988	18.22	0.0577	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,140.37700	1,193.288	18.22	0.9423	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,900.16650	1,843.869	16.74	0.9991	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.16650	0.169	16.74	0.0009	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			8.44330	6.660	19.75	0.0238	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			386.39920	425.467	14.50	0.7104	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			93.66020	79.249	14.90	0.2396	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			463.66020	505.549	14.90	0.7604	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00030	0.000	25.69	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,620.00030	5,676.300	25.69	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			67.57440	56.627	15.50	0.1788	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			321.35940	357.516	14.14	0.6585	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			138.35250	118.551	14.18	0.3354	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			328.35250	364.851	14.18	0.6646	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			11.56360	9.173	19.29	0.0322	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,431.56360	1,485.473	19.29	0.9678	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			116.39920	99.167	14.50	0.2896	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			197.28150	224.036	13.33	0.5201	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			198.41690	172.242	13.49	0.4499	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			218.41690	248.542	13.49	0.5501	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			87.73600	74.089	15.02	0.2261	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			487.73600	530.388	15.02	0.7739	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			141.35940	121.216	14.14	0.3415	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			125.20010	142.996	12.98	0.3944	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			275.57090	238.981	13.04	0.5662	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			145.57090	165.281	13.04	0.4338	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			129.69420	110.889	14.30	0.3176	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			349.69420	387.188	14.30	0.6824	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			217.28150	187.736	13.33	0.4799	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			90.23510	104.406	12.88	0.3178	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			356.62300	315.193	12.90	0.6672	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			96.62300	111.493	12.90	0.3328	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			160.71250	138.430	13.89	0.3798	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			280.71250	314.730	13.89	0.6202	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			305.20010	266.696	12.98	0.6056	0.00	0	4,810
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			62.61550	73.520	12.77	0.2466	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			435.06350	389.976	12.78	0.7466	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			65.06350	76.276	12.78	0.2534	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			247.90170	213.272	13.09	0.5266	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			167.90170	189.572	13.09	0.4734	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			370.23510	328.106	12.88	0.6822	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			41.65880	49.739	12.66	0.1836	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			489.29520	442.148	12.70	0.7923	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			49.29520	58.449	12.70	0.2077	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			323.91020	284.286	12.95	0.6290	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			113.91020	130.586	12.95	0.3710	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			442.61550	397.220	12.77	0.7534	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			22.85950	27.998	12.52	0.1167	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			606.45440	555.897	12.55	0.8695	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			26.45440	32.197	12.55	0.1305	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			405.54290	361.730	12.82	0.7187	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			75.54290	88.030	12.82	0.2813	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			521.65880	473.439	12.66	0.8164	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			13.51800	14.220	12.47	0.0665	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			697.33770	643.555	12.44	0.9117	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			17.33770	19.855	12.44	0.0883	0.00	0	50,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			41.54780	35.894	17.77	0.0958	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,129.94780	1,180.894	17.77	0.9042	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.05410	0.043	20.72	0.0002	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,888.45410	3,945.043	20.72	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,762.62790	1,706.061	15.42	0.9953	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.43780	0.438	16.95	0.0019	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			1.02790	1.061	15.42	0.0047	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,513.54100	1,457.050	14.33	0.9909	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			1.94100	2.049	14.33	0.0091	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			136.86720	119.969	14.97	0.2862	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			495.26720	534.969	14.97	0.7138	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,112.03780	2,055.438	16.95	0.9981	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			317.68270	284.223	13.51	0.5471	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			201.58270	224.723	13.51	0.4529	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			326.83950	295.465	13.75	0.5160	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			261.43950	286.865	13.75	0.4840	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,834.23170	1,777.066	14.82	0.9862	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			4.23170	4.366	14.82	0.0138	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			163.73240	148.680	15.94	0.2673	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			743.73240	785.980	15.94	0.7327	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			15.96080	13.104	28.53	0.0218	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,015.96080	4,070.404	28.53	0.9782	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,181.98050	2,124.724	15.95	0.9935	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.98050	2.024	15.95	0.0065	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			496.21440	460.237	13.70	0.6155	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			217.71440	239.237	13.70	0.3845	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			23.86000	21.921	28.21	0.0303	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,428.96000	4,484.621	28.21	0.9697	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,249.28090	2,191.970	15.55	0.9879	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			4.38090	4.670	15.55	0.0121	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,903.73140	1,846.740	14.67	0.9761	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			8.83140	9.440	14.67	0.0239	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			180.52820	168.094	16.78	0.2515	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			985.62820	1,030.794	16.78	0.7485	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			854.73830	808.143	13.07	0.7755	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			119.53830	130.043	13.07	0.2245	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			56.98410	56.303	22.57	0.0776	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,774.78410	2,831.103	22.57	0.9224	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			100.20730	94.380	19.49	0.1343	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,858.00730	1,909.180	19.49	0.8657	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.64150	1.329	27.76	0.0023	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,689.44150	7,746.129	27.76	0.9977	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			89.69000	84.592	19.94	0.1205	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,007.49000	2,059.392	19.94	0.8795	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			256.12730	239.924	16.12	0.3205	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			833.92730	874.724	16.12	0.6795	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			52.26870	52.199	25.88	0.0652	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,470.06870	3,527.000	25.88	0.9348	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			142.21670	133.536	18.17	0.1875	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,430.01670	1,478.336	18.17	0.8125	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			323.76150	303.634	15.40	0.3915	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			641.56150	678.434	15.40	0.6085	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			91.54500	86.318	19.85	0.1230	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,979.34500	2,031.118	19.85	0.8770	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			295.65590	277.115	15.68	0.3626	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			713.45590	751.915	15.68	0.6374	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			426.58070	400.947	14.58	0.4895	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			444.38070	475.747	14.58	0.5105	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			191.31200	179.508	17.10	0.2471	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			1,109.11200	1,154.308	17.10	0.7529	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			361.35670	339.159	15.07	0.4286	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			559.15670	593.959	15.07	0.5714	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			517.72960	485.876	14.12	0.5633	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			335.52960	360.676	14.12	0.4367	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			312.18210	292.706	15.51	0.3797	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			669.98210	707.506	15.51	0.6203	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			447.93420	420.097	14.44	0.5075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			415.73420	444.897	14.44	0.4925	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			697.26330	659.339	13.53	0.6863	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			195.06330	214.139	13.53	0.3137	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			388.96730	365.289	14.85	0.4550	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			506.76730	540.089	14.85	0.5450	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			537.84820	505.257	14.05	0.5786	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			315.64820	340.057	14.05	0.4214	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	12.20	Call		976.53010	927.667	13.16	0.8163	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		94.33010	102.467	13.16	0.1837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		470.22840	440.170	14.31	0.5258	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		388.02840	414.970	14.31	0.4742	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		703.56940	665.452	13.51	0.6901	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		191.36940	210.252	13.51	0.3099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,017.56730	968.184	13.18	0.8301	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		85.36730	92.984	13.18	0.1699	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		684.77890	647.241	13.57	0.6787	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		202.57890	222.041	13.57	0.3213	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		992.86110	943.787	13.17	0.8219	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		90.66110	98.587	13.17	0.1781	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,144.60480	1,093.795	13.24	0.8673	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		62.40480	68.595	13.24	0.1327	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		709.92060	671.606	13.49	0.6939	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		187.72060	206.406	13.49	0.3061	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,059.28040	1,009.400	13.20	0.8431	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		77.08040	84.200	13.20	0.1569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,321.94720	1,269.519	13.32	0.9077	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		39.74720	44.319	13.32	0.0923	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,009.30520	960.024	13.18	0.8274	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		87.10520	94.824	13.18	0.1726	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,188.14950	1,136.908	13.26	0.8784	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		55.94950	61.708	13.26	0.1216	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,510.08050	1,454.612	13.59	0.9358	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		27.88050	29.412	13.59	0.0642	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,110.18250	1,059.735	13.22	0.8579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		67.98250	74.535	13.22	0.1421	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,368.59790	1,314.705	13.33	0.9163	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		36.39790	39.505	13.33	0.0837	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,091.48050	2,035.054	15.00	0.9772	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		9.28050	9.854	15.00	0.0228	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,232.24170	1,180.589	13.28	0.8888	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		50.04170	55.389	13.28	0.1112	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,701.63350	1,645.731	14.06	0.9542	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		19.43350	20.531	14.06	0.0458	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		1,895.66710	1,839.458	14.53	0.9676	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		13.46710	14.258	14.53	0.0324	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,500.58350	1,445.142	13.57	0.9347	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		28.38350	29.942	13.57	0.0653	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,140.64840	2,084.178	15.12	0.9792	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		8.44840	8.978	15.12	0.0208	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		3,932.57530	3,875.601	20.10	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.37530	0.401	20.10	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,882.60910	3,825.637	19.95	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.40910	0.436	19.95	0.0010	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,832.64550	3,775.675	19.80	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.44550	0.475	19.80	0.0011	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,969.27000	1,913.776	14.57	0.9675	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			13.77000	14.977	14.57	0.0325	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			188.52470	177.707	17.43	0.2346	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,233.02470	1,278.907	17.43	0.7654	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			30.79110	27.585	27.58	0.0343	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,795.29110	4,848.785	27.58	0.9657	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,312.66190	2,256.680	15.33	0.9824	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			7.16190	7.880	15.33	0.0176	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,979.01890	1,923.508	14.59	0.9680	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			13.51890	14.708	14.59	0.0320	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			600.12440	569.211	14.17	0.5756	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			371.02440	396.011	14.17	0.4244	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			214.14670	204.264	18.04	0.2313	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,502.44670	1,547.964	18.04	0.7687	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,453.07050	1,401.608	13.35	0.8906	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			61.37050	65.308	13.35	0.1094	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			619.57600	589.533	14.22	0.5716	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			397.87600	423.233	14.22	0.4284	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			556.12840	528.571	14.51	0.5277	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			474.42840	502.271	14.51	0.4723	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,680.64520	1,629.571	13.81	0.9110	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			51.64520	55.371	13.81	0.0890	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			147.41620	141.843	20.14	0.1538	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,318.41620	2,367.643	20.14	0.8462	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,533.98560	1,483.617	13.47	0.8821	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			74.08560	78.817	13.47	0.1179	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			221.07820	212.460	18.74	0.2180	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,801.17820	1,847.660	18.74	0.7820	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			997.26520	956.679	13.47	0.7219	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			231.46520	246.478	13.47	0.2781	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			29.94020	32.529	14.84	0.0495	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,811.58560	1,760.648	13.99	0.9084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			58.58560	63.348	13.99	0.0916	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			62.52560	67.573	13.90	0.0971	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			149.99860	147.993	22.09	0.1392	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,996.99860	3,050.693	22.09	0.8608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			145.90040	144.480	23.52	0.1301	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,342.90040	3,397.180	23.52	0.8699	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,282.94020	2,229.830	14.84	0.9505	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,950.90820	7,005.820	26.60	0.9757	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			288.95320	278.501	18.12	0.2661	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,575.95320	1,621.201	18.12	0.7339	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			246.30020	237.536	18.82	0.2291	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,843.30020	1,890.236	18.82	0.7709	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	11.60	Call			1,765.52560	1,714.873	13.90	0.9029	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,613.34600	2,663.948	20.73	0.8433	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			412.64890	396.560	16.55	0.3678	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,049.64890	1,089.260	16.55	0.6322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			354.06010	340.618	17.20	0.3208	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,261.06010	1,303.318	17.20	0.6792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.90820	23.120	26.60	0.0243	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,342.14370	1,385.265	17.44	0.6948	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			624.35490	599.060	14.93	0.5195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			581.35490	611.760	14.93	0.4805	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			521.12040	500.293	15.62	0.4489	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			768.12040	802.993	15.62	0.5511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			166.34600	161.248	20.73	0.1567	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			915.89670	953.429	16.12	0.5968	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,202.21070	1,157.723	13.39	0.7897	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			159.21070	170.423	13.39	0.2103	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			991.43490	951.118	13.46	0.7174	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			238.43490	253.818	13.46	0.2826	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			335.14370	322.565	17.44	0.3052	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			309.31760	331.307	13.78	0.3365	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,368.06180	1,320.963	13.33	0.8357	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			115.06180	123.663	13.33	0.1643	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,359.93010	1,312.948	13.33	0.8337	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			116.93010	125.648	13.33	0.1663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			458.89670	440.729	16.12	0.4032	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			126.61930	135.930	13.35	0.1768	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,450.56220	1,402.361	13.30	0.8555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			97.56220	105.061	13.30	0.1445	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,409.04180	1,361.377	13.32	0.8458	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			106.04180	114.077	13.32	0.1542	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			872.31760	838.607	13.78	0.6635	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			113.21340	121.700	13.33	0.1622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,583.80980	1,534.458	13.56	0.8777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			80.80980	87.158	13.56	0.1223	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,556.93640	1,507.800	13.51	0.8735	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			83.93640	90.500	13.51	0.1265	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,319.61930	1,273.230	13.35	0.8232	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,485.81300	1,437.290	13.37	0.8617	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			92.81300	99.990	13.37	0.1383	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,376.21340	1,329.000	13.33	0.8378	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,625.65500	1,575.508	13.58	0.8754	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			86.75500	92.808	13.58	0.1246	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			231.79730	224.525	19.52	0.2078	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,142.89730	2,191.825	19.52	0.7922	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			236.21970	230.068	20.25	0.1969	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,490.31970	2,541.368	20.25	0.8031	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		1,703.17990	1,653.005	13.67	0.8708	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		97.27990	104.305	13.67	0.1292	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		1,789.34020	1,738.657	13.77	0.8671	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		109.14020	116.157	13.77	0.1329	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		244.21010	240.675	21.15	0.1888	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		2,894.01010	2,948.175	21.15	0.8112	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		1,478.72950	1,435.489	13.49	0.8046	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		174.42950	188.689	13.49	0.1954	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		327.42970	319.612	19.69	0.2451	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		2,273.12970	2,322.812	19.69	0.7549	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		842.46790	816.819	15.10	0.5628	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		620.96790	652.819	15.10	0.4372	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		838.37600	812.858	15.12	0.5606	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		626.87600	658.858	15.12	0.4394	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call		834.30840	808.920	15.14	0.5584	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put		632.80840	664.920	15.14	0.4416	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		848.58980	823.062	15.12	0.5626	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		627.48980	659.362	15.12	0.4374	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		844.51820	819.120	15.14	0.5605	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		633.41820	665.420	15.14	0.4395	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		414.05280	403.370	18.64	0.3013	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,822.95280	1,869.670	18.64	0.6987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		1,528.10680	1,484.571	13.47	0.8126	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		167.00680	180.871	13.47	0.1874	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		852.68570	827.029	15.09	0.5648	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		621.58570	653.328	15.09	0.4352	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		1,875.76860	1,826.964	13.84	0.8648	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		118.56860	126.864	13.84	0.1352	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		276.83460	275.639	22.67	0.1917	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		3,339.63460	3,395.539	22.67	0.8083	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		312.60250	312.853	24.29	0.1948	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,815.60250	3,872.453	24.29	0.8052	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		1,953.41070	1,905.310	13.86	0.8639	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		126.41070	134.910	13.86	0.1361	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call		0.00000	1,271.577	13.94	0.7138	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put		0.00000	364.777	13.94	0.2862	729,554.60	2,000	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call		0.00000	430.916	19.71	0.2847	861,832.60	2,000	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put		0.00000	2,344.116	19.71	0.7153	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call		2,036.31230	1,988.852	13.95	0.8624	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put		136.01230	144.552	13.95	0.1376	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call		343.76660	344.552	25.75	0.1952	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put		4,343.46660	4,400.252	25.75	0.8048	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call		1,096.98110	1,069.838	15.14	0.6059	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put		636.58110	665.038	15.14	0.3941	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call		1,092.72040	1,065.702	15.16	0.6040	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put		642.32040	670.902	15.16	0.3960	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	15/09/2016	Foreign Exchange Option	13.31	Call			1,088.48230	1,061.582	15.19	0.6021	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			648.08230	676.782	15.19	0.3979	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,107.70480	1,080.408	15.15	0.6074	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			637.20480	665.508	15.15	0.3926	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,103.43790	1,076.265	15.17	0.6055	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			642.93790	671.365	15.17	0.3945	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,099.18790	1,072.138	15.19	0.6037	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			648.68790	677.238	15.19	0.3963	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,126.88830	2,080.464	14.00	0.8623	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			143.88830	152.864	14.00	0.1377	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			342.90050	328.255	25.63	0.1819	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,809.90050	4,850.655	25.63	0.8181	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			319.87810	314.147	25.64	0.1708	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,236.67810	5,285.847	25.64	0.8292	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,203.31220	2,156.590	14.00	0.8629	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			150.11220	158.290	14.00	0.1371	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,292.62700	2,245.410	13.99	0.8640	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			156.62700	163.710	13.99	0.1360	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			291.48620	288.883	25.39	0.1558	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,755.48620	5,807.183	25.39	0.8442	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,689.88360	1,652.061	14.10	0.7496	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			353.78360	369.961	14.10	0.2504	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,683.66430	1,645.934	14.11	0.7478	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			357.56430	373.834	14.11	0.2522	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,677.46770	1,639.829	14.13	0.7461	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			361.36770	377.729	14.13	0.2539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,338.86410	1,308.869	15.26	0.6357	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			660.16410	684.169	15.26	0.3643	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			270.86140	259.951	24.87	0.1423	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,092.16140	6,135.251	24.87	0.8577	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,347.94150	2,301.134	13.97	0.8650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			159.24150	166.434	13.97	0.1350	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,347.82200	1,317.615	15.22	0.6390	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			649.12200	672.915	15.22	0.3610	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,343.33260	1,313.228	15.24	0.6374	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			654.63260	678.528	15.24	0.3626	0.00	0	0
Total \$ / R Option												1,591,387.20	4,000	1,706,763
Total \$ / R												1,007,897,442.00	82,404	2,421,703
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.82370		12.88000			0.0000	884,835.30	69	1,246
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.02520		13.08220			0.0000	403,781.20	31	275
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.24730		13.30300			0.0000	0.00	0	155
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.46370		13.52110			0.0000	0.00	0	7
Total \$ / R MAXI Future												1,288,616.50	100	1,683

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			119,272.54110	113,657.531	14.25	0.9854	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			272.54110	287.531	14.25	0.0146	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			118,282.77320	112,668.176	14.21	0.9849	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			282.77320	298.175	14.21	0.0151	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			117,293.38560	111,679.231	14.17	0.9843	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			293.38560	309.231	14.17	0.0157	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			4,464.76870	4,960.215	13.30	0.1014	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			126,788.71860	121,591.849	13.29	0.8967	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			4,568.71860	5,071.849	13.29	0.1033	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			128,582.74720	123,370.720	13.30	0.9004	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			4,362.74720	4,850.720	13.30	0.0996	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			127,684.76870	122,480.215	13.30	0.8986	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			110,497.71920	106,228.530	13.42	0.7584	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			19,197.71920	20,498.530	13.42	0.2416	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			109,767.99690	105,513.013	13.42	0.7559	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			19,467.99690	20,783.013	13.42	0.2441	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			109,040.60670	104,800.532	13.42	0.7534	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			19,740.60670	21,070.532	13.42	0.2466	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			79,372.68600	76,994.572	15.44	0.5331	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			71,262.68600	74,624.572	15.44	0.4669	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			78,998.16620	76,632.098	15.46	0.5311	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			71,888.16620	75,262.098	15.46	0.4689	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			78,625.88750	76,264.448	15.48	0.5290	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			72,515.88750	75,894.448	15.48	0.4710	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,288,616.50	100	1,683
£ / R	On	14/09/2015	Foreign Exchange Future			20.04820		20.05550			0.0000	46,251,197.40	2,307	26,811
£ / R	On	11/12/2015	Foreign Exchange Future			20.35340		20.36140			0.0000	16,282,720.00	800	6,240
£ / R	On	14/03/2016	Foreign Exchange Future			20.69240		20.69790			0.0000	517,310.00	25	1,017
£ / R	On	13/06/2016	Foreign Exchange Future			21.02480		21.03200			0.0000	0.00	0	0
Total £ / R Future												63,051,227.40	3,132	34,068
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,075.50000	9,068.200	14.65	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	14.65	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,059.67510	2,052.478	16.16	0.9875	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			4.17510	4.278	16.16	0.0125	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,900.83690	1,893.680	15.53	0.9839	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			5.33690	5.480	15.53	0.0161	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,131.64930	1,125.049	11.93	0.9455	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			16.14930	16.849	11.93	0.0545	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,121.91670	1,115.331	11.89	0.9445	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			16.41670	17.131	11.89	0.0555	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,112.18960	1,105.618	11.84	0.9435	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			16.68960	17.418	11.84	0.0565	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	20.50	Call			120.72830	117.455	11.88	0.2722	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			565.22830	569.255	11.88	0.7278	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,563.82460	1,556.813	13.96	0.9735	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			8.32460	8.613	13.96	0.0265	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,147.56470	1,143.419	11.78	0.7708	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			186.16470	190.019	11.78	0.2292	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			426.01810	424.142	12.92	0.4070	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			834.61810	840.742	12.92	0.5930	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,915.10360	1,908.732	12.24	0.9177	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			53.70360	55.332	12.24	0.0823	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,905.92210	1,899.569	12.23	0.9167	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			54.52210	56.169	12.23	0.0833	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,236.82640	2,229.973	12.75	0.9441	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			35.42640	36.573	12.75	0.0559	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,924.29390	1,917.906	12.25	0.9188	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			52.89390	54.506	12.25	0.0812	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			587.86000	585.719	12.29	0.5206	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			556.46000	562.319	12.29	0.4794	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,520.03170	2,512.944	13.56	0.9559	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			28.63170	29.544	13.56	0.0441	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,701.14400	1,700.745	12.01	0.8030	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			213.24400	218.345	12.01	0.1970	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,716.69780	1,716.247	12.01	0.8062	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			208.79780	213.847	12.01	0.1938	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,708.91450	1,708.487	12.01	0.8046	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			211.01450	216.087	12.01	0.1954	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,255.52740	1,253.186	12.85	0.6062	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			733.52740	738.386	12.85	0.3938	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,265.27840	1,262.941	12.83	0.6095	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			723.27840	728.141	12.83	0.3905	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,260.39010	1,258.051	12.84	0.6079	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			728.39010	733.251	12.84	0.3921	0.00	0	0
Total £ / R Option												0.00	0	100,580
Total £ / R												63,051,227.40	3,132	134,648
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10354		0.10319			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10532		0.10496			0.0000	0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10737		0.10699			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			20.99840	21.985	15.37	0.0991	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			702.39840	668.085	15.37	0.9009	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,319.41610	1,354.473	17.40	0.9966	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.81610	0.573	17.40	0.0034	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			363.35890	387.038	12.05	0.8359	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	0.10	Put			44.75890	33.138	12.05	0.1641	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,504.36220	1,539.264	13.87	0.9777	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			7.86220	7.164	13.87	0.0223	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			625.28030	645.053	13.10	0.7658	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			128.78030	112.953	13.10	0.2342	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			186.69170	189.798	15.32	0.3268	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			690.19170	657.698	15.32	0.6732	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			878.78210	901.349	13.80	0.7655	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			179.68210	164.449	13.80	0.2345	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			387.95520	394.896	15.51	0.4428	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			688.85520	657.996	15.51	0.5572	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			183.09540	186.001	17.98	0.2305	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,483.99540	1,449.101	17.98	0.7695	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			14.35950		14.23420			0.0000	6,289,461.00	438	35,955
€ / R	On	21/09/2015	Foreign Exchange Future			14.37870		14.25320			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.47480		14.34910			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.60560		14.47860			0.0000	3,724,428.00	255	39,627
€ / R	On	25/01/2016	Foreign Exchange Future			14.73840		14.60850			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.88390		14.75290			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			15.16310		15.03140			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.47300		15.33770			0.0000	0.00	0	0
Total € / R Future												10,013,889.00	693	79,032
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,237.40540	1,361.726	14.44	0.9896	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			3.20540	2.227	14.44	0.0104	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,207.77250	1,331.974	14.34	0.9885	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			95.84410	132.080	13.41	0.3476	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			461.64410	372.580	13.41	0.6524	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			47.48680	67.284	14.24	0.2000	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			2.22910	1.564	14.75	0.0074	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,316.59760	1,441.179	14.69	0.9921	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			2.39760	1.679	14.69	0.0079	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			22.04250	30.954	15.36	0.1004	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,037.84250	921.454	15.36	0.8996	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			21.58220	30.304	15.40	0.0984	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			3.57250	2.474	14.34	0.0115	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			156.96270	210.430	12.79	0.4929	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			302.76270	230.930	12.79	0.5071	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			1.06440	0.747	15.34	0.0036	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,336.42910	1,461.064	14.75	0.9926	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,047.38220	930.804	15.40	0.9016	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			713.28680	607.784	14.24	0.8000	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	15.24	Call			22.51340	31.618	15.33	0.1024	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,028.31340	912.118	15.33	0.8976	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,974.40260	2,099.643	16.64	0.9993	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.20260	0.143	16.64	0.0007	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,535.26440	1,660.247	15.34	0.9964	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			203.55310	262.525	12.80	0.5338	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			290.35310	223.825	12.80	0.4662	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			199.72170	257.501	12.80	0.5272	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			296.52170	228.801	12.80	0.4728	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			73.33720	98.662	14.08	0.2519	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			670.13720	569.962	14.08	0.7481	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			207.44660	267.615	12.79	0.5403	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			284.24660	218.915	12.79	0.4597	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			338.31950	406.190	13.05	0.5698	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			339.21950	281.390	13.05	0.4302	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			160.64340	195.043	14.17	0.3301	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			731.54340	640.243	14.17	0.6699	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			347.72510	416.743	13.03	0.5791	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			328.62510	271.943	13.03	0.4209	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			342.99880	411.441	13.04	0.5745	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			333.89880	276.641	13.04	0.4255	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,467.39930	1,589.396	13.36	0.9335	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			38.79930	33.796	13.36	0.0665	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			767.06060	862.601	12.79	0.7609	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			188.46060	157.001	12.79	0.2391	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			77.47740	89.161	17.69	0.1259	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,098.87740	1,983.561	17.69	0.8741	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			0.00000	608.452	13.22	0.6239	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			0.00000	302.852	13.22	0.3761	30,285.20	100	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,529.85330	3,656.758	18.15	0.9975	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.25330	1.158	18.15	0.0025	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			275.52870	318.924	14.34	0.3923	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			786.92870	703.324	14.34	0.6077	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			272.94000	315.984	14.36	0.3894	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			794.34000	710.384	14.36	0.6106	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			270.37940	313.072	14.38	0.3865	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			801.77940	717.472	14.38	0.6135	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			421.82610	475.403	14.08	0.4675	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			733.32610	657.004	14.08	0.5325	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			529.28830	596.527	13.56	0.5533	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			540.78830	478.127	13.56	0.4467	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			525.29260	591.923	13.57	0.5503	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			546.79260	483.523	13.57	0.4497	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			444.71070	500.632	13.94	0.4867	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			686.21070	612.232	13.94	0.5133	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			533.31020	601.158	13.54	0.5563	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	14.61	Put			534.81020	472.758	13.54	0.4437	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,672.05630	1,571.807	16.46	0.7201	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,775.00720	1,900.804	13.33	0.9093	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			72.10720	66.904	13.33	0.0907	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			718.05740	646.429	14.01	0.4826	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,640.05970	1,764.101	13.11	0.8931	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			87.15970	80.201	13.11	0.1069	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,117.69370	1,224.359	12.80	0.7829	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			214.79370	190.459	12.80	0.2171	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			274.95630	305.707	16.46	0.2799	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			258.75670	229.923	12.79	0.2506	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			253.82490	282.525	16.75	0.2603	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,800.92490	1,698.625	16.75	0.7397	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			992.95290	1,092.365	12.79	0.7424	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			270.05290	238.465	12.79	0.2576	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			570.95740	630.329	14.01	0.5174	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			262.46260	232.746	12.79	0.2529	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			520.28630	575.181	14.30	0.4815	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			817.38630	741.281	14.30	0.5185	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,018.54680	1,121.025	12.79	0.7517	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			255.64680	227.125	12.79	0.2483	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,011.65670	1,113.824	12.79	0.7494	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,005.36260	1,106.646	12.79	0.7471	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			709.39470	765.321	14.56	0.5095	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			927.99470	852.221	14.56	0.4905	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			706.09660	761.774	14.58	0.5076	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			921.31140	845.787	14.54	0.4886	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			934.69660	858.674	14.58	0.4924	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			516.29810	557.037	15.85	0.3896	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,444.89810	1,353.937	15.85	0.6104	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,181.34850	1,277.824	12.92	0.7303	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			349.94850	314.724	12.92	0.2697	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			712.71140	768.887	14.54	0.5114	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,114.59350	1,184.077	14.00	0.6224	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			716.89350	651.077	14.00	0.3776	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,110.36320	1,179.560	14.01	0.6206	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			722.66320	656.560	14.01	0.3794	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,106.14690	1,175.064	14.03	0.6188	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			728.44690	662.064	14.03	0.3812	0.00	0	0
Total € / R Option												30,285.20	100	294,140
Total € / R												10,044,174.20	793	373,172
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.42990		9.37300			0.0000	9,429,900.00	1,000	2,444
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.53500		9.47710			0.0000	0.00	0	8,541
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.65460		9.59470			0.0000	0.00	0	1,925

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 Future			9.77460		9.71460			0.0000	0.00	0	0
Total AU\$ / R Future												9,429,900.00	1,000	12,910
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			990.43780	933.684	15.41	0.9776	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.66460	3.851	15.31	0.0240	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			970.66460	913.951	15.31	0.9760	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.54900	3.706	15.36	0.0231	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			980.54900	923.806	15.36	0.9769	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.43780	3.584	15.41	0.0224	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.11020	2.028	18.40	0.0060	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,228.84450	2,286.687	18.87	0.9950	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.74450	1.687	18.87	0.0050	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,179.01860	2,236.850	18.63	0.9945	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.91860	1.850	18.63	0.0055	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,129.21020	2,187.028	18.40	0.9940	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			400.70270	434.353	12.19	0.5824	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			316.00270	289.753	12.19	0.4176	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			410.57240	444.900	12.17	0.5913	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			305.87240	280.300	12.17	0.4087	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			405.61610	439.604	12.18	0.5868	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			310.91610	285.004	12.18	0.4132	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			710.58900	669.900	13.69	0.5756	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			332.38080	351.497	13.71	0.4215	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			717.78080	676.897	13.71	0.5785	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			338.02710	357.530	13.67	0.4273	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			703.42710	662.930	13.67	0.5727	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			335.18900	354.500	13.69	0.4244	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												9,429,900.00	1,000	12,910
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.87500		9.81010			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.02680		9.96120			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			250.37270	287.901	11.98	0.7539	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			80.27270	52.901	11.98	0.2461	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			243.80780	280.562	11.98	0.7447	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			83.70780	55.562	11.98	0.2553	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			237.34360	273.320	11.98	0.7353	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			87.24360	58.320	11.98	0.2647	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			136.45110	147.744	13.96	0.3009	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			665.25110	610.944	13.96	0.6991	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			134.49120	145.596	13.99	0.2972	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			673.29120	618.796	13.99	0.7028	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			132.56280	143.482	14.01	0.2936	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			681.36280	626.682	14.01	0.7064	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future			297.83130		323.69630			0.0000	0.00	0	24,000
Total CF CANDCO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			163.68630	137.821		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			163.70630	137.841		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			163.69630	137.831		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
Total CF CANDCO CAGH Option												0.00	0	0
Total CF CANDCO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.23570		13.10690			0.0000	2,647,140.00	200	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.48650		13.35510			0.0000	0.00	0	7,229
Total CHF / R Future												2,647,140.00	200	8,780
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			394.82930	492.974	12.42	0.8253	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			77.92930	47.274	12.42	0.1747	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			387.60170	484.977	12.43	0.8197	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			80.70170	49.276	12.43	0.1803	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			380.44400	477.041	12.45	0.8139	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			83.54400	51.341	12.45	0.1861	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			226.69450	262.827	15.20	0.3478	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			881.59450	786.327	15.20	0.6522	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			231.08200	267.846	15.15	0.3533	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			865.98200	771.346	15.15	0.6467	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			228.90160	265.322	15.18	0.3505	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			873.80160	778.822	15.18	0.6495	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												2,647,140.00	200	8,780
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96620		2.00390			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			1.98500		2.02100			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			218.02090	512.936	13.27	0.6581	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			210.43250	143.181	13.21	0.2963	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			271.43250	581.181	13.21	0.7037	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			317.16900	211.344	13.33	0.3897	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			178.16900	449.344	13.33	0.6103	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			257.02090	174.936	13.27	0.3419	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			627.96950	538.518	14.30	0.4559	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			517.96950	788.518	14.30	0.5441	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			737.34140	629.551	14.34	0.5043	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			427.34140	679.551	14.34	0.4957	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			678.28720	580.219	14.26	0.4798	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			468.28720	730.219	14.26	0.5202	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.92440		1.90850			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.95880		1.94270			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,693.11770	1,849.619	15.93	0.9833	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			8.11770	5.619	15.93	0.0167	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,595.00510	1,750.776	15.58	0.9799	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			10.00510	6.776	15.58	0.0201	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,497.33370	1,652.188	15.24	0.9757	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			12.33370	8.188	15.24	0.0243	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			388.57320	442.519	13.80	0.4120	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			961.57320	854.519	13.80	0.5880	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			361.29280	411.390	13.93	0.3891	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,034.29280	923.390	13.93	0.6109	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			417.90370	475.882	13.66	0.4358	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			890.90370	787.882	13.66	0.5642	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12630		0.12700			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12580		0.12670			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12570		0.12650			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06370		0.06400			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06010		0.06080			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05740		0.05780			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NGN / R Future												0.00	0	94,200
Total NGN / R												0.00	0	94,200
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.47750		8.40000			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.48210		8.38890			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.56060		8.46630			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.65280		8.55610			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			0.00000	139.182	10.50	0.6580	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			0.00000	51.682	10.50	0.3420	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			0.00000	132.473	10.46	0.6417	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			0.00000	54.973	10.46	0.3583	439,781.60	8,000	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			0.00000	125.925	10.42	0.6250	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			0.00000	58.425	10.42	0.3750	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.33520	3.809	12.27	0.0316	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			703.43520	611.708	12.27	0.9684	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.20970	3.609	12.32	0.0300	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			713.30970	621.508	12.32	0.9700	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.09110	3.419	12.36	0.0286	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			723.19110	631.319	12.36	0.9714	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			58.70320	70.980	12.44	0.2113	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			682.40320	600.380	12.44	0.7887	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			57.55910	69.557	12.47	0.2075	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			691.25910	608.957	12.47	0.7925	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			56.44080	68.166	12.51	0.2039	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			700.14080	617.566	12.51	0.7961	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			149.43410	170.047	13.33	0.3141	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			733.33410	657.247	13.33	0.6859	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			147.63700	167.974	13.36	0.3107	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			741.53700	665.174	13.36	0.6893	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			145.86280	165.932	13.39	0.3075	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			749.76280	673.132	13.39	0.6925	0.00	0	0
Total NZ\$ / R Option												439,781.60	8,000	8,000
Total NZ\$ / R												439,781.60	8,000	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11980		1.10510			0.0000	3,034,658.00	2,710	1,101
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12130		1.10670			0.0000	4,480,714.80	3,996	3,972
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12350		1.10900			0.0000	0.00	0	0
Total QUANTO € / \$ Future												7,515,372.80	6,706	5,073
Total QUANTO € / \$												7,515,372.80	6,706	5,073
RAIN	On	14/09/2015	Foreign Exchange Future			22,437.01000		22,485.49000			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.58620		4.59880			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.54760		4.56120			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			64.65100	65.782	13.98	0.4593	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			75.85100	89.582	13.98	0.5407	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			74.57240	75.176	14.00	0.5006	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			65.77240	78.976	14.00	0.4994	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			69.24920	70.157	13.95	0.4798	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			70.44920	83.957	13.95	0.5202	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			193.39220	185.222	14.91	0.5759	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			122.19220	127.622	14.91	0.4241	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			187.64450	179.494	14.88	0.5658	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			126.44450	131.894	14.88	0.4342	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			181.99690	173.865	14.84	0.5556	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			130.79690	136.265	14.84	0.4444	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.62010		1.62400			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.58420		1.58470			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	130
Total ZMW / R												0.00	0	130
Total Futures												1,100,252,200.50	90,235	981,111
Total Options												2,061,454.00	12,100	2,109,483
Grand Total:												1,102,313,654.50	102,335	3,090,594