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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/08/2015 Foreign Exchange Future			12.79670		12.80350			0.0000	2,572,136.70	201	0
\$ / R On 25/08/2015 Foreign Exchange Future			12.81600		12.81470			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.81830		12.81690			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.82050		12.81920			0.0000	0.00	0	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			12.82950		12.82820			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.85210		12.85070			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.86110		12.85970			0.0000	191,296,001.40	14,874	544,309
\$ / R On 28/09/2015 Foreign Exchange Future			12.89260		12.89120			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			12.89710		12.89570			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			12.92630		12.92490			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			12.96020		12.95880			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			12.97830		12.97710			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.02430		13.02330			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.05500		13.05400			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.06210		13.06100			0.0000	158,717,577.10	12,151	163,030
\$ / R On 21/12/2015 Foreign Exchange Future			13.08570		13.08470			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.13990		13.13900			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.17300		13.17210			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.21070		13.20980			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.24140		13.24050			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.27680		13.27590			0.0000	0.00	0	272

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Future			13.28380		13.28300			0.0000	0.00	0	16,253
\$ / R	On	29/03/2016	Foreign Exchange Future			13.31920		13.31840			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.38520		13.38450			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.45860		13.45820			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.48260		13.48230			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.48980		13.48960			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.49940		13.49920			0.0000	0.00	0	7,271
\$ / R	On	28/06/2016	Foreign Exchange Future			13.53530		13.53540			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.60480		13.60530			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.64070		13.60680			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.67770		13.67870			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.72820		13.72920			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.73830		13.73930			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.76110		13.76200			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.83180		13.83270			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.91520		13.91600			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.95560		13.95640			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.96820		13.96900			0.0000	0.00	0	0
Total \$ / R Future												352,585,715.20	27,226	751,744
\$ / R	On	14/08/2015	Foreign Exchange Option	12.50	Call			304.07480	296.700	7.24	1.0000	0.00	0	0
\$ / R	On	14/08/2015	Foreign Exchange Option	12.50	Put			0.57480	0.000	7.24	0.0000	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			648.03750	648.554	14.73	0.9791	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			3.33750	2.554	14.73	0.0209	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			338.95270	336.384	13.21	0.8643	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			24.25270	20.385	13.21	0.1357	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			36.76200	32.275	13.75	0.1866	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			329.86200	323.975	13.75	0.8134	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,019.22970	2,020.500	17.01	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.02970	0.000	17.01	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,669.26990	1,670.501	17.63	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.06990	0.001	17.63	0.0000	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			251.98320	247.612	12.74	0.7477	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			52.78320	47.112	12.74	0.2523	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			70.86460	65.131	12.98	0.3224	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			221.66460	214.631	12.98	0.6776	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.10800	0.138	40.45	0.0005	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,680.90800	3,679.638	40.45	0.9995	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			538.13310	540.234	13.13	0.9334	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			9.93310	10.734	13.13	0.0666	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			700.35360	700.316	12.21	0.9539	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			9.65360	8.216	12.21	0.0461	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			506.31950	504.711	12.16	0.8580	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			36.61950	33.611	12.16	0.1420	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			740.51060	740.610	12.27	0.9510	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			3.22840	2.943	13.86	0.0157	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	12.00	Call		866.40690	867.059	12.89	0.9688	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		6.70690	5.959	12.89	0.0312	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		646.19850	645.692	11.97	0.9279	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		16.49850	14.592	11.97	0.0721	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		808.05970	808.488	12.61	0.9616	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		1.56640	1.482	14.82	0.0080	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,241.38310	1,242.686	14.72	0.9915	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		1.68310	1.586	14.72	0.0085	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		769.38260	769.633	12.41	0.9558	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		9.68260	8.533	12.41	0.0442	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,062.92840	1,064.043	13.86	0.9843	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		1.06620	1.020	15.24	0.0055	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		1,350.81100	1,352.163	15.20	0.9943	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		1.11100	1.063	15.20	0.0057	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		827.46740	827.976	12.70	0.9641	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		7.76740	6.876	12.70	0.0359	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		1,261.26640	1,262.582	14.82	0.9920	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put		0.36200	0.347	16.14	0.0019	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		1,570.14610	1,571.527	15.97	0.9976	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put		0.44610	0.427	15.97	0.0024	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call		1,112.39210	1,113.575	14.10	0.9868	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put		2.69210	2.475	14.10	0.0132	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call		1,360.76620	1,362.120	15.24	0.9945	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put		0.13190	0.127	16.98	0.0007	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call		1,689.96990	1,691.359	16.39	0.9985	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put		0.26990	0.259	16.39	0.0015	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call		1,320.95700	1,322.302	15.10	0.9935	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		1.25700	1.202	15.10	0.0065	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		1,620.06200	1,621.447	16.14	0.9981	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call		1,660.00610	1,661.393	16.28	0.9983	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put		0.30610	0.293	16.28	0.0017	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		1,370.72310	1,372.078	15.27	0.9947	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put		1.02310	0.978	15.27	0.0053	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call		1,859.83190	1,861.227	16.98	0.9993	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.02410	0.023	18.37	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		1,595.05760	1,593.378	18.79	0.9821	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		3.14380	2.964	18.91	0.0123	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put		1,723.44380	1,721.864	18.91	0.9877	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		2,299.72030	2,301.120	18.51	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.02030	0.020	18.51	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,259.72410	2,261.123	18.37	0.9999	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		596.35190	592.820	15.03	0.8200	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		15.74710	14.873	17.80	0.0538	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		1,156.04710	1,153.774	17.80	0.9462	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		1,879.82120	1,881.216	17.05	0.9993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.12120	0.117	17.05	0.0007	0.00	0	24,142

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		4.75760	4.478	18.79	0.0179	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		390.76660	386.323	13.97	0.7003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		79.56000	76.879	14.39	0.2453	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		469.86000	465.779	14.39	0.7547	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.00400	0.005	30.08	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		5,640.30400	5,638.905	30.08	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		56.05190	53.920	15.03	0.1800	473,147.12	8,775	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		324.06820	319.334	13.59	0.6435	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		120.94560	117.640	13.63	0.3498	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		331.24560	326.540	13.63	0.6502	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		7.57400	7.123	18.65	0.0272	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		1,447.87400	1,446.023	18.65	0.9728	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		100.46660	97.423	13.97	0.2997	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		194.94190	189.864	12.74	0.4917	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		178.08430	174.426	12.91	0.4755	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		218.38430	213.326	12.91	0.5245	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		74.17220	71.602	14.52	0.2308	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		494.47220	490.502	14.52	0.7692	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		123.76820	120.434	13.59	0.3565	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		121.21900	116.434	12.52	0.3580	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		251.52830	247.996	12.58	0.6007	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		141.82830	136.896	12.58	0.3993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		112.83770	109.625	13.76	0.3303	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		353.13770	348.525	13.76	0.6697	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		194.64190	190.964	12.74	0.5083	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		86.11830	81.768	12.40	0.2791	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		332.19980	329.149	12.42	0.7057	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		92.49980	88.049	12.42	0.2943	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		142.04580	138.552	13.33	0.3986	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		282.34580	277.452	13.33	0.6014	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		280.91900	277.533	12.52	0.6420	667,468.07	2,405	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		58.75030	54.988	12.28	0.2080	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		410.85950	408.433	12.30	0.7853	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		61.15950	57.333	12.30	0.2147	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		224.21620	220.585	12.63	0.5587	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		164.51620	159.485	12.63	0.4413	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		345.81830	342.868	12.40	0.7209	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		38.31940	35.240	12.17	0.1475	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		465.42210	463.463	12.21	0.8297	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		45.72210	42.363	12.21	0.1703	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		299.54230	296.268	12.48	0.6663	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		109.84230	105.168	12.48	0.3337	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		418.45030	416.088	12.28	0.7920	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		20.40330	18.233	12.01	0.0867	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		583.48670	582.512	12.05	0.9011	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		23.78670	21.412	12.05	0.0989	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	12.55	Call			381.21040	378.538	12.34	0.7576	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			71.51040	67.438	12.34	0.2424	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			498.01940	496.340	12.17	0.8525	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			10.81060	9.510	12.27	0.0490	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			673.68350	673.366	11.93	0.9376	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			13.98350	12.265	11.93	0.0624	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			433.83970	431.609	12.26	0.8050	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			54.13970	50.509	12.26	0.1950	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			610.10330	609.333	12.01	0.9133	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			8.35970	7.388	12.61	0.0384	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			788.69680	789.039	12.51	0.9588	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			8.99680	7.939	12.51	0.0412	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			35.41300	34.355	17.49	0.0949	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,144.21300	1,141.755	17.49	0.9051	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.04540	0.041	20.90	0.0002	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,908.84540	3,907.441	20.90	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,742.14250	1,743.475	15.72	0.9961	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.34700	0.302	17.00	0.0014	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.94250	0.875	15.72	0.0039	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,493.15200	1,494.487	14.80	0.9917	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			1.95200	1.887	14.80	0.0083	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			123.20680	120.470	14.63	0.2959	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			502.00680	497.870	14.63	0.7041	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,091.54700	2,092.902	17.00	0.9986	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			298.39030	293.848	13.17	0.5728	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			202.69030	196.748	13.17	0.4272	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			308.77160	305.196	13.49	0.5370	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			263.87160	258.896	13.49	0.4630	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,812.64470	1,813.903	14.92	0.9880	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			3.84470	3.703	14.92	0.0120	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			151.57220	150.341	15.72	0.2744	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			752.77220	750.141	15.72	0.7256	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			11.85860	11.580	28.12	0.0199	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,033.05860	4,031.380	28.12	0.9801	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,160.66470	2,162.004	16.17	0.9942	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.86470	1.804	16.17	0.0058	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			476.89050	476.695	13.57	0.6342	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			219.79050	218.395	13.57	0.3658	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			20.76240	20.808	28.01	0.0293	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,447.46240	4,446.508	28.01	0.9707	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,227.70530	2,228.708	15.78	0.9886	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			4.40530	4.408	15.78	0.0114	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,882.04650	1,883.043	14.85	0.9777	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			8.74650	8.743	14.85	0.0223	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			169.48530	169.763	16.59	0.2568	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			996.18530	995.463	16.59	0.7432	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	08/12/2015	Foreign Exchange Option	12.34	Call			835.34750	836.317	13.15	0.7872	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			121.34750	121.317	13.15	0.2128	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,039.12160	1,040.138	13.28	0.8524	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			78.12160	78.038	13.28	0.1476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,301.60470	1,302.614	13.38	0.9143	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			40.60470	40.514	13.38	0.0857	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			989.17980	990.203	13.26	0.8372	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			88.17980	88.103	13.26	0.1628	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,167.90760	1,168.918	13.33	0.8863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			56.90760	56.818	13.33	0.1137	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,488.69800	1,489.743	13.76	0.9394	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			27.69800	27.643	13.76	0.0606	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,089.98950	1,091.003	13.30	0.8667	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			68.98950	68.903	13.30	0.1333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,347.11660	1,348.126	13.40	0.9224	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			36.11660	36.026	13.40	0.0776	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,070.32030	2,071.428	15.20	0.9785	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			9.32030	9.328	15.20	0.0215	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,211.97140	1,212.980	13.35	0.8963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			50.97140	50.880	13.35	0.1037	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,680.35530	1,681.433	14.24	0.9568	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			19.35530	19.333	14.24	0.0432	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,874.46150	1,875.559	14.72	0.9694	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			13.46150	13.459	14.72	0.0306	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,479.19510	1,480.238	13.74	0.9384	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			28.19510	28.138	13.74	0.0616	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,119.49590	2,120.606	15.32	0.9803	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			8.49590	8.506	15.32	0.0197	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,911.39190	3,912.495	20.39	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.39190	0.395	20.39	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,861.42620	3,862.529	20.24	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.42620	0.429	20.24	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,811.46330	3,812.567	20.09	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.46330	0.466	20.09	0.0011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			53.88630	54.098	22.29	0.0761	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,792.88630	2,791.998	22.29	0.9239	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			93.79100	94.135	19.33	0.1354	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,872.79100	1,872.035	19.33	0.8646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.23970	1.244	27.67	0.0021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,710.23970	7,709.144	27.67	0.9979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			83.78330	84.101	19.78	0.1213	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,022.78330	2,022.001	19.78	0.8787	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			244.36930	245.036	16.00	0.3284	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			843.36930	842.936	16.00	0.6716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			49.50140	49.639	25.57	0.0633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,488.50140	3,487.539	25.57	0.9367	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	14.37	Call		134.00530	134.450	18.02	0.1905	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,443.00530	1,442.350	18.02	0.8095	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		310.72860	311.493	15.30	0.4018	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		649.72860	649.393	15.30	0.5982	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		85.54670	85.868	19.69	0.1238	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,994.54670	1,993.768	19.69	0.8762	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		283.12150	283.848	15.57	0.3720	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		722.12150	721.748	15.57	0.6280	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		411.99930	412.881	14.49	0.5025	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		450.99930	450.781	14.49	0.4975	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		181.48180	182.031	16.96	0.2522	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		1,120.48180	1,119.931	16.96	0.7478	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		347.70880	348.523	14.97	0.4401	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		566.70880	566.423	14.97	0.5599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		501.37580	502.319	14.08	0.5775	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		340.37580	340.219	14.08	0.4225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		299.35220	300.102	15.41	0.3896	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		678.35220	678.002	15.41	0.6104	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		431.90750	432.811	14.35	0.5208	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		420.90750	420.711	14.35	0.4792	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		680.23390	681.252	13.50	0.7007	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		199.23390	199.152	13.50	0.2993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		374.90720	375.751	14.76	0.4671	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		513.90720	513.651	14.76	0.5329	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		521.40710	522.364	14.01	0.5929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		320.40710	320.265	14.01	0.4071	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		956.42940	957.456	13.25	0.8265	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		95.42940	95.355	13.25	0.1735	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		454.08900	455.005	14.26	0.5395	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		393.08900	392.905	14.26	0.4605	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		686.51780	687.538	13.48	0.7045	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		195.51780	195.438	13.48	0.2955	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		997.43690	998.458	13.26	0.8398	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		86.43690	86.358	13.26	0.1602	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		667.79340	668.807	13.54	0.6931	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		206.79340	206.707	13.54	0.3069	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		972.74980	973.773	13.25	0.8319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		91.74980	91.673	13.25	0.1681	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,124.38920	1,125.402	13.31	0.8757	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		63.38920	63.302	13.31	0.1243	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		692.84420	693.869	13.47	0.7082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		191.84420	191.769	13.47	0.2918	0.00	0	2,000
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		1,948.84970	1,949.832	14.74	0.9693	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		14.14970	14.132	14.74	0.0307	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		179.41350	180.300	17.30	0.2393	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,244.71350	1,244.599	17.30	0.7607	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	21/12/2015	Foreign Exchange Option	17.87	Call			28.23160	28.401	27.71	0.0352	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,813.53160	4,812.701	27.71	0.9648	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,292.14110	2,293.140	15.51	0.9833	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			7.44110	7.440	15.51	0.0167	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,958.59590	1,959.579	14.77	0.9698	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			13.89590	13.879	14.77	0.0302	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			586.21520	587.639	14.17	0.5878	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			377.21520	377.739	14.17	0.4122	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			206.82950	208.436	17.99	0.2360	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,514.72950	1,515.436	17.99	0.7640	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,434.22890	1,434.906	13.47	0.8957	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			62.12890	61.906	13.47	0.1043	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			607.03500	608.593	14.24	0.5831	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			404.93500	405.593	14.24	0.4169	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			543.75140	545.437	14.52	0.5390	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			481.65140	482.437	14.52	0.4610	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,662.77290	1,663.404	13.92	0.9150	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			52.97290	52.704	13.92	0.0850	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			142.35790	143.912	20.09	0.1562	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,332.55790	2,333.212	20.09	0.8438	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,515.56270	1,516.616	13.58	0.8871	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			75.06270	75.216	13.58	0.1129	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			215.35510	216.508	18.70	0.2219	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,814.85510	1,815.108	18.70	0.7781	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			979.80640	980.100	13.44	0.7320	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			233.90640	233.300	13.44	0.2680	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			58.06060	59.046	13.99	0.0865	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,360.73390	3,359.426	23.36	0.8699	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.53390	23.370	26.61	0.0246	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,970.53390	6,969.570	26.61	0.9754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,262.36370	2,263.849	14.83	0.9537	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			29.36370	30.049	14.83	0.0463	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,791.06060	1,792.846	13.99	0.9135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,630.59870	2,629.326	20.67	0.8413	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			147.66550	147.165	21.93	0.1395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,014.66550	3,013.365	21.93	0.8605	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,745.02230	1,746.840	13.90	0.9081	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			62.02230	63.040	13.90	0.0919	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			143.73390	143.226	23.36	0.1301	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,590.51760	1,589.519	18.05	0.7294	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			260.99200	260.736	18.42	0.2503	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,727.99200	1,726.936	18.42	0.7497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			241.77900	241.481	18.76	0.2328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,858.77900	1,857.681	18.76	0.7672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			163.59870	163.126	20.67	0.1587	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,061.57350	1,060.924	16.49	0.6255	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			347.19690	347.187	17.14	0.3266	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,274.19690	1,273.387	17.14	0.6734	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			328.68590	328.620	17.38	0.3106	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,355.68590	1,354.820	17.38	0.6894	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			283.51760	283.319	18.05	0.2706	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			588.98480	589.151	14.87	0.4711	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			510.71730	511.318	15.55	0.4572	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			777.71730	777.518	15.55	0.5428	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			449.78880	450.143	16.06	0.4107	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			926.78880	926.343	16.06	0.5893	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			404.57350	404.724	16.49	0.3745	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			240.77480	241.888	13.47	0.2730	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			855.91460	857.647	13.70	0.6743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			312.91460	313.847	13.70	0.3257	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			823.36770	825.028	13.84	0.6568	0.00	0	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			340.36770	341.228	13.84	0.3432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			611.98480	612.951	14.87	0.5289	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			117.04700	118.299	13.34	0.1588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,299.89900	1,301.956	13.35	0.8310	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			126.89900	128.156	13.35	0.1690	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,183.06260	1,185.111	13.39	0.7982	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			160.06260	161.311	13.39	0.2018	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			973.77480	975.688	13.47	0.7270	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			105.98230	107.225	13.32	0.1470	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,356.26840	1,358.318	13.33	0.8452	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			113.26840	114.518	13.33	0.1548	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,348.14750	1,350.198	13.34	0.8432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			115.14750	116.398	13.34	0.1568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,340.04700	1,342.099	13.34	0.8412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			83.60570	84.765	13.51	0.1201	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,465.57450	1,467.577	13.38	0.8685	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			92.57450	93.777	13.38	0.1315	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,430.37440	1,432.401	13.31	0.8625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			97.37440	98.601	13.31	0.1375	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,388.98230	1,391.025	13.32	0.8530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,563.45140	1,565.391	13.56	0.8840	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			80.45140	81.591	13.56	0.1160	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,536.60570	1,538.565	13.51	0.8799	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,604.60980	1,605.572	13.54	0.8820	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			86.20980	86.372	13.54	0.1180	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			228.96980	227.525	19.45	0.2108	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,160.56980	2,158.325	19.45	0.7892	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			236.47170	232.660	20.18	0.1993	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,511.97170	2,507.460	20.18	0.8007	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,678.79540	1,682.316	13.61	0.8775	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			94.29540	97.116	13.61	0.1225	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,761.80880	1,766.762	13.68	0.8738	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			103.60880	108.162	13.68	0.1262	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			246.31880	241.544	21.04	0.1902	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,918.11880	2,912.944	21.04	0.8098	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,453.54780	1,457.759	13.33	0.8137	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			171.24780	175.159	13.33	0.1863	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			326.65110	322.992	19.62	0.2479	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,294.35110	2,290.392	19.62	0.7521	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			826.89740	827.250	14.94	0.5706	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			627.29740	627.450	14.94	0.4294	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			822.92400	823.231	14.96	0.5684	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			633.32400	633.431	14.96	0.4316	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			818.97500	819.237	14.99	0.5662	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			639.37500	639.437	14.99	0.4338	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			828.51980	829.604	14.99	0.5682	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			639.31980	640.204	14.99	0.4318	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			411.07060	408.081	18.55	0.3050	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,841.87060	1,838.681	18.55	0.6950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,502.20990	1,507.487	13.32	0.8213	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			163.00990	168.087	13.32	0.1787	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			836.44130	837.635	14.94	0.5725	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			627.24130	628.235	14.94	0.4275	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			832.46840	833.607	14.97	0.5703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			633.26840	634.207	14.97	0.4297	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,851.24650	1,855.510	13.81	0.8702	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			115.84650	120.210	13.81	0.1298	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			277.61390	275.140	22.53	0.1923	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,362.21390	3,359.840	22.53	0.8077	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			311.96260	311.868	24.15	0.1951	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,836.66260	3,837.068	24.15	0.8049	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,930.85730	1,934.450	13.88	0.8682	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			125.55730	129.650	13.88	0.1318	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,265.75370	1,292.284	13.90	0.7207	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			358.95370	351.584	13.90	0.2793	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			425.64620	435.327	19.65	0.2875	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,338.84620	2,314.627	19.65	0.7125	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,013.68160	2,016.690	13.95	0.8667	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			134.98160	138.990	13.95	0.1333	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			346.27800	348.511	25.75	0.1969	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,367.57800	4,370.811	25.75	0.8031	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,079.85070	1,083.637	15.06	0.6121	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			640.65070	645.437	15.06	0.3879	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,075.66000	1,079.442	15.08	0.6102	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			646.46000	651.242	15.08	0.3898	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,071.48640	1,075.264	15.11	0.6083	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			652.28640	657.064	15.11	0.3917	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,085.32870	1,088.964	15.07	0.6118	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			646.02870	650.664	15.07	0.3882	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,081.14720	1,084.783	15.09	0.6099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			651.84720	656.483	15.09	0.3901	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,089.53270	1,093.172	15.04	0.6137	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			640.23270	644.872	15.04	0.3863	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,105.24000	2,108.611	14.01	0.8662	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			143.24000	147.511	14.01	0.1338	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			339.35820	341.603	25.88	0.1865	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,827.35820	4,830.503	25.88	0.8135	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			319.25570	321.695	25.74	0.1735	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,256.55570	5,259.895	25.74	0.8265	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,180.61660	2,184.360	14.00	0.8668	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			147.91660	152.560	14.00	0.1332	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,269.42910	2,273.609	14.00	0.8676	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			153.42910	158.409	14.00	0.1324	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			290.98540	293.511	25.43	0.1576	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,774.98540	5,778.311	25.43	0.8424	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,665.02730	1,671.411	14.01	0.7556	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			348.62730	355.811	14.01	0.2444	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,658.83270	1,665.228	14.03	0.7538	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			352.43270	359.628	14.03	0.2462	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,652.65610	1,659.069	14.04	0.7521	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			356.25610	363.469	14.04	0.2479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			270.44830	272.906	25.14	0.1469	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,111.44830	6,114.706	25.14	0.8531	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,325.78310	1,332.465	15.14	0.6446	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			646.78310	654.265	15.14	0.3554	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,321.36920	1,328.057	15.16	0.6429	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			652.36920	659.857	15.16	0.3571	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,316.98270	1,323.670	15.19	0.6412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			657.98270	665.470	15.19	0.3588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,324.32190	2,328.645	13.96	0.8688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			155.32190	160.445	13.96	0.1312	0.00	0	250
Total \$ / R Option												1,140,615.19	11,180	1,732,977
Total \$ / R												353,726,330.39	38,406	2,484,721
\$ / R	MAXI	On	14/09/2015	Foreign Exchange Future		12.86110		12.85970			0.0000	758,804.90	59	1,253
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.06210		13.06100			0.0000	130,621.00	10	275
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		13.28380		13.28300			0.0000	0.00	0	155
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		13.49940		13.49920			0.0000	0.00	0	7
Total \$ / R MAXI Future												889,425.90	69	1,690
\$ / R	MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call		117,186.63210	117,311.313	14.39	0.9892	0.00	0	0
\$ / R	MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put		216.63210	201.313	14.39	0.0108	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			116,194.61190	116,318.331	14.34	0.9888	0.00	0	0	
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			224.61190	208.331	14.34	0.0112	0.00	0	0	
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			115,202.87900	115,325.605	14.29	0.9885	0.00	0	0	
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			232.87900	215.605	14.29	0.0115	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			4,554.68860	4,545.546	13.37	0.0944	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			124,759.30520	124,860.126	13.36	0.9038	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			4,659.30520	4,650.126	13.36	0.0962	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			126,552.12300	126,653.018	13.37	0.9074	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			4,452.12300	4,443.018	13.37	0.0926	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			125,654.68860	125,755.546	13.37	0.9056	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			108,643.46210	108,844.305	13.43	0.7674	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			19,343.46210	19,464.305	13.43	0.2326	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			107,918.90570	108,119.097	13.43	0.7650	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			19,618.90570	19,739.097	13.43	0.2350	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			107,196.74040	107,396.574	13.43	0.7625	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			19,896.74040	20,016.574	13.43	0.2375	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			77,935.04180	77,972.784	15.30	0.5404	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			72,015.04180	72,032.784	15.30	0.4596	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			77,572.91360	77,605.047	15.32	0.5383	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			72,652.91360	72,665.047	15.32	0.4617	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			77,213.51690	77,239.546	15.35	0.5362	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			73,293.51690	73,299.546	15.35	0.4638	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												889,425.90	69	1,690
£ / R	On	14/09/2015	Foreign Exchange Future			20.09650	20.04380			0.0000	10,068,346.50	501	26,988	
£ / R	On	11/12/2015	Foreign Exchange Future			20.40070	20.34760			0.0000	0.00	0	6,440	
£ / R	On	14/03/2016	Foreign Exchange Future			20.74060	20.68680			0.0000	0.00	0	1,017	
£ / R	On	13/06/2016	Foreign Exchange Future			21.07410	21.02010			0.0000	0.00	0	0	
Total £ / R Future												10,068,346.50	501	34,445
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		9,063.80000	9,116.500	14.23	1.0000	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	14.23	0.0000	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		2,047.68540	2,099.008	15.86	0.9920	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put		3.88540	2.508	15.86	0.0080	0.00	0	16,500	
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call		1,888.80710	1,940.613	15.71	0.9873	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put		5.00710	4.113	15.71	0.0127	0.00	0	16,500	
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		1,119.84500	1,169.422	12.05	0.9559	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		16.04500	12.922	12.05	0.0441	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call		1,110.12240	1,159.643	12.01	0.9551	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put		16.32240	13.143	12.01	0.0449	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		1,100.40560	1,149.869	11.96	0.9543	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		16.60560	13.369	11.96	0.0457	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call		108.82700	117.278	11.56	0.2833	0.00	0	20,000	
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put		565.02700	520.778	11.56	0.7167	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	18.50	Call			1,551.80830	1,603.014	14.11	0.9790	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			8.00830	6.514	14.11	0.0210	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,133.18060	1,173.795	11.69	0.7843	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			185.58060	173.095	11.69	0.2157	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			414.59630	433.786	12.81	0.4173	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			836.99630	803.086	12.81	0.5827	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,902.33640	1,949.676	12.19	0.9251	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			54.73640	48.976	12.19	0.0749	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,893.14820	1,940.444	12.18	0.9241	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			55.54820	49.744	12.18	0.0759	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,223.92550	2,274.034	12.80	0.9483	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			36.32550	33.334	12.80	0.0517	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,911.53480	1,958.921	12.19	0.9261	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			53.93480	48.221	12.19	0.0739	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			575.41480	602.579	12.21	0.5337	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			557.81480	531.879	12.21	0.4663	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,506.76960	2,557.571	13.61	0.9593	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			29.16960	26.871	13.61	0.0407	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,690.52500	1,736.954	12.01	0.8110	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			213.72500	206.354	12.01	0.1890	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,706.05210	1,752.632	12.00	0.8141	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			209.25210	202.032	12.00	0.1859	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,698.27770	1,744.785	12.01	0.8126	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			211.47770	204.185	12.01	0.1874	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,247.11820	1,283.366	12.89	0.6139	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			737.01820	719.266	12.89	0.3861	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,256.86730	1,293.272	12.87	0.6171	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			726.76730	709.172	12.87	0.3829	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,251.98740	1,288.306	12.88	0.6155	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			731.88740	714.206	12.88	0.3845	0.00	0	0
Total £ / R Option												0.00	0	100,580
Total £ / R												10,068,346.50	501	135,025
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10351		0.10338			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10529		0.10516			0.0000	0.00	0	5,848
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10734		0.10721			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	5,872
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			17.28760	17.268	14.97	0.0849	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			679.58760	666.668	14.97	0.9151	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,338.09160	1,350.888	16.75	0.9981	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.39160	0.288	16.75	0.0019	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			368.39110	377.037	11.43	0.8534	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			30.69110	26.437	11.43	0.1466	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,523.51880	1,536.408	13.98	0.9776	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	0.09	Put			7.51880	7.208	13.98	0.0224	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			631.70600	638.991	13.00	0.7678	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			115.70600	109.790	13.00	0.2322	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			182.23270	183.197	15.19	0.3224	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			666.23270	653.997	15.19	0.6776	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			889.38460	896.426	13.75	0.7665	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			168.58460	162.026	13.75	0.2335	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			388.02680	389.853	15.46	0.4412	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			667.22680	655.453	15.46	0.5588	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			181.17920	181.968	17.92	0.2280	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,460.37920	1,447.568	17.92	0.7720	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	5,872
€ / R	On	14/09/2015	Foreign Exchange Future			14.30360		14.30710			0.0000	9,826,573.20	687	36,146
€ / R	On	21/09/2015	Foreign Exchange Future			14.32380		14.32730			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.41980		14.42310			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.55000		14.55340			0.0000	2,037,000.00	140	40,022
€ / R	On	25/01/2016	Foreign Exchange Future			14.68220		14.68560			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.82780		14.83130			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			15.10620		15.10990			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.41540		15.42020			0.0000	0.00	0	0
Total € / R Future												11,863,573.20	827	79,618
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,309.52930	1,305.469	14.07	0.9906	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			2.42930	1.869	14.07	0.0094	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,279.79760	1,275.671	13.95	0.9897	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			106.58970	102.980	13.10	0.3022	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			399.48970	399.381	13.10	0.6978	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			51.51800	49.803	14.03	0.1639	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			1.71220	1.329	14.45	0.0067	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,388.93640	1,385.023	14.38	0.9928	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			1.83640	1.423	14.38	0.0072	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			23.09910	21.987	15.26	0.0780	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			965.99910	968.387	15.26	0.9220	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			22.60450	21.499	15.29	0.0764	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			2.69760	2.071	13.95	0.0103	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			176.47500	171.237	12.43	0.4487	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			249.37500	247.637	12.43	0.5513	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.82340	0.636	15.13	0.0033	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,408.81220	1,404.929	14.45	0.9933	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			975.50450	977.899	15.29	0.9236	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			644.41800	646.203	14.03	0.8361	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			23.60490	22.486	15.22	0.0796	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			956.50490	958.886	15.22	0.9204	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	12.26	Call			2,047.25700	2,043.719	16.54	0.9994	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.15700	0.119	16.54	0.0006	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,607.92340	1,604.236	15.13	0.9967	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			227.64240	221.818	12.46	0.4968	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			240.34240	238.018	12.46	0.5032	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			223.32030	217.564	12.49	0.4899	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			246.02030	243.764	12.49	0.5101	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			80.07710	77.933	13.89	0.2170	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			602.77710	604.133	13.89	0.7830	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			232.03430	226.142	12.43	0.5037	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			234.73430	232.342	12.43	0.4963	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			371.45530	366.576	12.88	0.5450	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			298.35530	296.776	12.88	0.4550	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			173.69110	173.731	14.20	0.3067	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			670.59110	673.931	14.20	0.6933	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			381.68220	376.569	12.86	0.5546	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			288.58220	286.769	12.86	0.4454	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			376.54460	371.548	12.87	0.5498	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			293.44460	291.748	12.87	0.4502	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,538.16780	1,530.823	12.85	0.9356	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			34.76780	30.823	12.85	0.0644	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			819.83980	811.846	12.56	0.7495	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			166.43980	161.846	12.56	0.2505	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			79.73410	83.669	17.92	0.1194	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,026.33410	2,033.669	17.92	0.8806	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			571.03230	566.571	13.09	0.6061	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			317.63230	316.571	13.09	0.3939	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,604.57850	3,601.049	17.91	0.9977	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.17850	1.049	17.91	0.0023	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			293.96030	295.597	14.39	0.3740	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			730.56030	735.597	14.39	0.6260	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			291.17060	292.873	14.42	0.3711	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			737.77060	742.873	14.42	0.6289	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			288.41060	290.172	14.44	0.3683	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			745.01060	750.172	14.44	0.6317	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			445.66250	447.582	14.11	0.4512	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			680.06250	685.382	14.11	0.5488	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			561.94470	561.215	13.52	0.5367	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			496.34470	499.015	13.52	0.4633	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			557.46490	556.858	13.54	0.5337	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			501.86490	504.658	13.54	0.4663	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			470.04930	471.455	13.97	0.4703	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			634.44930	639.255	13.97	0.5297	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			566.45540	565.603	13.50	0.5397	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			490.85540	493.403	13.50	0.4603	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,603.69700	1,612.735	16.54	0.7300	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,847.52630	1,839.122	12.81	0.9121	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			66.22630	61.322	12.81	0.0879	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			667.36840	671.796	14.03	0.4967	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,711.38770	1,702.433	12.62	0.8952	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			80.08770	74.633	12.62	0.1048	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,177.40080	1,168.879	12.51	0.7768	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			196.10080	191.079	12.51	0.2232	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			284.99700	290.535	16.54	0.2700	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			236.95900	231.977	12.52	0.2583	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			262.83150	268.595	16.84	0.2510	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,731.53150	1,740.795	16.84	0.7490	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,047.10410	1,038.642	12.52	0.7344	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			245.80410	240.842	12.52	0.2656	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			598.66840	599.596	14.03	0.5033	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			239.88210	234.906	12.52	0.2607	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			545.03710	546.777	14.33	0.4676	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			763.73710	768.976	14.33	0.5324	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,075.36490	1,066.874	12.52	0.7441	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			234.06490	229.074	12.52	0.2559	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,068.25900	1,059.777	12.52	0.7417	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,061.18210	1,052.706	12.52	0.7393	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			734.07310	736.078	14.60	0.4982	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			874.17310	879.878	14.60	0.5018	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			730.60940	732.658	14.61	0.4963	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			867.65080	873.322	14.58	0.4999	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			880.70940	886.458	14.61	0.5037	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			531.46500	535.716	15.91	0.3798	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,381.56500	1,389.516	15.91	0.6202	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,231.18850	1,226.936	12.76	0.7223	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			321.28850	320.736	12.76	0.2777	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			737.55080	739.522	14.58	0.5001	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,144.76250	1,145.819	13.99	0.6129	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			664.56250	670.419	13.99	0.3871	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,140.34930	1,141.487	14.01	0.6110	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			670.14930	676.087	14.01	0.3890	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,135.95110	1,137.170	14.03	0.6092	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			675.75110	681.770	14.03	0.3908	0.00	0	0
Total € / R Option												0.00	0	294,140
Total € / R												11,863,573.20	827	373,758
AUS\$ / R	On	14/09/2015	Foreign Exchange Future			9.47900		9.44210			0.0000	1,184,875.00	125	2,319
AUS\$ / R	On	11/12/2015	Foreign Exchange Future			9.58070		9.54410			0.0000	0.00	0	8,541
AUS\$ / R	On	14/03/2016	Foreign Exchange Future			9.70130		9.66420			0.0000	0.00	0	1,925
AUS\$ / R	On	13/06/2016	Foreign Exchange Future			9.82200		9.78520			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 AU\$ / R Future												1,184,875.00	125	12,785
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			921.49660	885.144	15.50	0.9741	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.87690	4.467	15.41	0.0278	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			901.77690	865.467	15.41	0.9722	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.73390	4.302	15.45	0.0268	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			911.63390	875.302	15.45	0.9732	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.59660	4.144	15.50	0.0259	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.98620	1.742	18.52	0.0052	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,295.75050	2,332.136	18.97	0.9957	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.65050	1.436	18.97	0.0043	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,245.91050	2,282.282	18.75	0.9952	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.81050	1.582	18.75	0.0048	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,196.08620	2,232.442	18.52	0.9948	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			438.33210	453.697	11.95	0.6040	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			284.13210	262.397	11.95	0.3960	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			448.95580	464.556	11.93	0.6130	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			274.75580	253.256	11.93	0.3870	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			443.62100	459.103	11.94	0.6085	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			279.42100	257.803	11.94	0.3915	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			662.41520	635.630	13.53	0.5621	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			354.60700	364.538	13.55	0.4349	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			669.40700	642.538	13.55	0.5651	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			360.65140	370.751	13.51	0.4409	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			655.45140	628.751	13.51	0.5591	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			357.61520	367.630	13.53	0.4379	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												1,184,875.00	125	12,785
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.84140		9.82490			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.99220		9.97510			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			248.44600	254.646	11.47	0.7374	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			63.54600	53.246	11.47	0.2626	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			241.55420	247.548	11.48	0.7270	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			66.65420	56.148	11.48	0.2730	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			234.76810	240.561	11.49	0.7164	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			69.86810	59.161	11.49	0.2836	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			136.08660	138.323	14.11	0.2867	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			650.98660	636.123	14.11	0.7133	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			134.09800	136.309	14.14	0.2831	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			658.99800	644.109	14.14	0.7169	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			132.13770	134.302	14.17	0.2796	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	Put			667.03770	652.102	14.17	0.7204	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			325.19030		320.41370			0.0000	0.00	0	24,000
Total CF CANDO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			160.40370	165.180		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			160.42370	165.200		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			160.41370	165.190		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 CANDO CAGH Option												0.00	0	0
Total CF CANDO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.16810		13.18140			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.41970		13.43320			0.0000	0.00	0	7,229
Total CHF / R Future												0.00	0	8,780
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			446.28430	431.646	12.20	0.7988	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			54.88430	53.546	12.20	0.2012	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			438.43370	423.738	12.19	0.7927	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			57.03370	55.638	12.19	0.2073	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			430.64620	415.893	12.19	0.7864	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			59.24620	57.793	12.19	0.2136	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			241.26430	232.725	15.05	0.3235	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			818.06430	823.025	15.05	0.6765	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			246.01850	237.359	15.01	0.3289	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			802.81850	807.659	15.01	0.6711	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			243.62920	235.032	15.03	0.3262	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			810.42920	815.332	15.03	0.6738	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,780
CNH / R	On	14/09/2015	Foreign Exchange Future			1.98750		1.98350			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.00350		2.00030			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			375.68000	342.801	11.90	0.5649	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			173.58600	179.384	11.94	0.3798	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			438.58600	404.384	11.94	0.6202	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	1.99	Call			259.23580	266.871	12.08	0.4928	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			324.23580	291.871	12.08	0.5072	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			210.68000	217.801	11.90	0.4351	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			595.04360	608.248	14.01	0.4998	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			692.04360	673.249	14.01	0.5002	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			694.48400	707.194	14.02	0.5495	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			591.48400	572.194	14.02	0.4505	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			640.81820	654.037	13.96	0.5246	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			637.81820	619.037	13.96	0.4754	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			1.91590		1.91910			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.95010		1.95340			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			1,796.55690	1,763.717	15.42	0.9848	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			5.55690	4.717	15.42	0.0152	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,697.69300	1,664.679	15.03	0.9816	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			6.69300	5.679	15.03	0.0184	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,599.08110	1,565.860	14.65	0.9778	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			8.08110	6.860	14.65	0.0222	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			827.13780	836.508	13.74	0.5866	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			428.70670	406.273	13.88	0.3901	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			894.70670	905.273	13.88	0.6099	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			398.44310	377.193	14.02	0.3677	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			964.44310	976.193	14.02	0.6323	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			461.13780	437.508	13.74	0.4134	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			0.12500		0.12580			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12450		0.12530			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12400		0.12470			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			0.06410		0.06400			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06080		0.06070			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05740		0.05730			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	94,200

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												0.00	0	94,200
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.39740		8.41090			0.0000	33,589,600.00	4,000	4,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.40760		8.41830			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.48110		8.49450			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.57320		8.58690			0.0000	0.00	0	0
Total NZ\$ / R Future												33,589,600.00	4,000	4,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			95.99470	86.946	10.36	0.5191	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			75.09470	79.546	10.36	0.4809	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			90.45350	81.724	10.33	0.5000	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			79.55350	84.325	10.33	0.5000	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			85.69690	77.251	10.37	0.4809	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			84.79690	89.851	10.37	0.5191	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.30070	2.167	12.81	0.0191	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			674.00070	684.567	12.81	0.9809	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.16980	2.047	12.85	0.0181	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			683.86980	694.447	12.85	0.9819	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.04650	1.934	12.90	0.0172	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			693.74650	704.334	12.90	0.9828	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			59.17450	57.930	12.73	0.1793	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			654.67450	666.830	12.73	0.8207	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			57.97130	56.763	12.76	0.1761	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			663.47130	675.663	12.76	0.8239	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			56.79580	55.622	12.79	0.1729	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			672.29580	684.522	12.79	0.8271	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			153.50310	152.049	13.65	0.2871	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			706.60310	718.849	13.65	0.7129	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			151.63760	150.218	13.68	0.2840	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			714.73760	727.018	13.68	0.7160	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			149.79620	148.415	13.71	0.2810	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			722.89620	735.215	13.71	0.7190	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												33,589,600.00	4,000	12,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11220		1.11260			0.0000	0.00	0	1,101
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11390		1.11430			0.0000	0.00	0	2,690
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11620		1.11660			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	3,791
Total QUANTO € / \$												0.00	0	3,791
RAIN	On	14/09/2015	Foreign Exchange Future			22,482.76000		22,464.59000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total RAIN									0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.50370		4.52470			0.0000	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Future			4.46270		4.48410			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			39.05370	32.174	13.86	0.2886	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			124.35370	138.474	13.86	0.7114	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			45.67670	37.836	13.81	0.3259	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			110.97670	124.136	13.81	0.6741	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			42.26870	34.915	13.84	0.3069	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			117.56870	131.215	13.84	0.6931	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Call			154.16010	141.449	15.18	0.4892	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			160.06010	168.749	15.18	0.5108	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			149.46250	137.030	15.19	0.4790	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			165.36250	174.330	15.19	0.5210	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			144.86440	132.711	15.19	0.4689	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			170.76440	180.011	15.19	0.5311	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			1.61270		1.61950			0.0000	0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.57430		1.57800			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	130
Total ZMW / R									0.00	0	130
Total Futures									410,181,535.80	32,748	1,023,028
Total Options									1,140,615.19	11,180	2,135,697
Grand Total:									411,322,150.99	43,928	3,158,725