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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/10/2015 Foreign Exchange Future			13.84330		13.84610			0.0000	0.00	0	11,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.83880		13.85310			0.0000	0.00	0	0
\$ / R On 07/10/2015 Foreign Exchange Future			13.84110		13.85540			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.84580		13.86010			0.0000	0.00	0	0
\$ / R On 12/10/2015 Foreign Exchange Future			13.85280		13.86730			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.85520		13.86960			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.85760		13.87200			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.87180		13.88630			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.87660		13.89110			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.89080		13.90540			0.0000	0.00	0	351
\$ / R On 30/10/2015 Foreign Exchange Future			13.89560		13.91020			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.90980		13.92460			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.92190		13.93660			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.93870		13.95350			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.94110		13.95590			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.94590		13.96080			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.95550		13.97040			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.95790		13.97280			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.98930		14.00520			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.99710		14.01290			0.0000	570,073,888.80	40,728	717,255
\$ / R On 21/12/2015 Foreign Exchange Future			14.02310		14.03880			0.0000	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	13/01/2016	Foreign Exchange Future			14.08210		14.09740			0.0000	0.00	0	2,650
\$ / R	On	27/01/2016	Foreign Exchange Future			14.11690		14.13230			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.15680		14.17220			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.17420		14.18970			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.18910		14.20470			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.22640		14.24210			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.23390		14.24960			0.0000	73,105,310.40	5,136	63,615
\$ / R	On	16/03/2016	Foreign Exchange Future			14.23890		14.25450			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.25630		14.27200			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.27120		14.28700			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.34310		14.35920			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.42340		14.43990			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.44930		14.46590			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.45710		14.47370			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.46740		14.48410			0.0000	0.00	0	29,226
\$ / R	On	28/06/2016	Foreign Exchange Future			14.50630		14.52320			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.58380		14.60150			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.62420		14.64240			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.66460		14.68340			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.69430		14.71340			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.69970		14.71890			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.71860		14.73800			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.72930		14.74890			0.0000	0.00	0	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.75360		14.77350			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.83340		14.85420			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.92920		14.95030			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.97560		14.99690			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.99010		15.01150			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.23390		15.25620			0.0000	0.00	0	0
Total \$ / R Future												643,179,199.20	45,864	833,369
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			383.25770	376.411	29.28	0.9634	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			7.15770	3.111	29.28	0.0366	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			587.70250	583.666	32.00	0.9950	0.00	0	3,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			1.60250	0.365	32.00	0.0050	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			460.16330	454.705	30.32	0.9824	0.00	0	10,000
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			4.06330	1.405	30.32	0.0176	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			608.53120	593.538	20.69	0.9646	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			5.43120	4.738	20.69	0.0354	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			334.48750	316.852	19.02	0.8311	0.00	0	3,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			31.38750	28.052	19.02	0.1689	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			183.05420	163.654	17.69	0.5942	0.00	0	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			97.65420	92.554	17.69	0.4058	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			113.47050	93.799	18.44	0.3671	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			233.37050	227.999	18.44	0.6329	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			112.23710	93.415	18.07	0.3318	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			294.93710	290.615	18.07	0.6682	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			993.18120	978.286	19.25	0.9825	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			3.58120	3.086	19.25	0.0175	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			190.96920	168.809	17.67	0.4787	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			208.96920	201.209	17.67	0.5213	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			615.12360	596.613	16.44	0.8689	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			38.82360	34.813	16.44	0.1311	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			549.88420	530.547	16.60	0.8295	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			53.58420	48.747	16.60	0.1705	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			377.47130	356.115	17.08	0.6810	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			121.17130	114.315	17.08	0.3190	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			508.61730	488.969	16.90	0.7801	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			77.51730	72.369	16.90	0.2199	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			3,105.43280	3,090.851	26.44	0.9998	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.03280	0.051	26.44	0.0002	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,755.46910	2,740.904	24.46	0.9996	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.06910	0.104	24.46	0.0004	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			471.68870	451.833	16.97	0.7072	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			126.28870	121.033	16.97	0.2928	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			2.38180	0.996	26.82	0.0033	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,076.98180	3,090.196	26.82	0.9967	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			311.50880	289.223	17.70	0.5247	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			271.30880	263.623	17.70	0.4753	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			257.26320	235.428	18.15	0.4519	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			347.06320	339.828	18.15	0.5481	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			1,215.12670	1,199.922	16.25	0.9642	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			10.52670	10.122	16.25	0.0358	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			954.12200	937.483	16.20	0.9152	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			29.52200	27.683	16.20	0.0848	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			402.55880	379.439	17.50	0.5668	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			275.95880	267.539	17.50	0.4332	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			232.45170	211.657	18.91	0.3666	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			545.85170	539.757	18.91	0.6334	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			972.81510	956.417	16.21	0.9038	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			36.21510	34.517	16.21	0.0962	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			851.72170	833.959	16.21	0.8652	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			55.12170	52.059	16.21	0.1348	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			872.29850	854.255	16.22	0.8484	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			68.79850	65.555	16.22	0.1516	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			860.60170	842.242	16.26	0.8400	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			74.70170	71.142	16.26	0.1600	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			486.45030	463.222	17.45	0.5992	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			275.65030	267.322	17.45	0.4008	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			894.18640	876.071	16.33	0.8449	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			73.38640	70.171	16.33	0.1551	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			391.54130	367.647	17.94	0.4995	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			411.14130	402.147	17.94	0.5005	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			542.11020	519.177	17.22	0.6309	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			251.71020	243.677	17.22	0.3691	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			1,160.86250	1,145.474	16.25	0.9103	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			38.06250	37.574	16.25	0.0897	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,824.07360	2,809.035	21.50	0.9969	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.27360	1.135	21.50	0.0031	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			459.79500	435.931	17.63	0.5587	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			336.99500	328.031	17.63	0.4413	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			23.69620	22.559	30.84	0.0355	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,500.89620	3,514.659	30.84	0.9645	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			3,173.33960	3,158.421	22.54	0.9985	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.53960	0.521	22.54	0.0015	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			564.49320	541.696	17.19	0.6434	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			241.69320	233.796	17.19	0.3566	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			520.52600	497.242	17.37	0.6095	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			277.72600	269.342	17.37	0.3905	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,362.26130	1,347.894	16.22	0.9473	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			19.46130	19.994	16.22	0.0527	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			827.04620	807.412	16.31	0.8034	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			104.24620	99.512	16.31	0.1966	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			768.90000	748.584	16.49	0.7737	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			126.10000	120.684	16.49	0.2263	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			700.12220	678.970	16.71	0.7346	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			157.32220	151.070	16.71	0.2654	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			1,090.32940	1,074.343	16.26	0.8931	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			47.52940	46.443	16.26	0.1069	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			1,004.59630	987.681	16.28	0.8687	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			61.79630	59.781	16.28	0.1313	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			834.74810	815.253	16.31	0.8067	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			101.94810	97.353	16.31	0.1933	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			16.73800	17.069	16.97	0.0401	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,681.93800	1,666.369	16.97	0.9599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			154.30820	141.504	22.20	0.1949	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,441.40820	1,444.404	22.20	0.8051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			224.17930	207.167	20.68	0.2758	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,051.27930	1,050.067	20.68	0.7242	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			65.15780	59.639	26.06	0.0847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,552.25780	2,562.539	26.06	0.9153	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			3.40580	3.408	34.04	0.0053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,760.50580	6,776.308	34.04	0.9947	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			300.39200	280.162	19.60	0.3575	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			787.49200	783.062	19.60	0.6425	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			140.54090	128.704	22.60	0.1784	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,547.64090	1,551.604	22.60	0.8216	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			105.31900	96.231	23.82	0.1354	0.00	0	53,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,892.41900	1,899.131	23.82	0.8646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		358.32850	336.365	18.98	0.4153	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		645.42850	639.265	18.98	0.5847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		201.22830	185.482	21.11	0.2498	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,158.32830	1,158.382	21.11	0.7502	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		196.32550	180.863	21.21	0.2442	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,183.42550	1,183.763	21.21	0.7558	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		391.51090	368.746	18.68	0.4469	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		578.61090	571.646	18.68	0.5531	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		252.30700	233.886	20.22	0.3068	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		939.40700	936.786	20.22	0.6932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		241.82680	223.913	20.38	0.2953	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		978.92680	976.813	20.38	0.7047	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		463.27080	439.186	18.09	0.5113	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		460.37080	452.086	18.09	0.4887	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		336.82660	315.453	19.20	0.3943	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		693.92660	688.353	19.20	0.6057	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		328.02510	306.911	19.29	0.3855	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		715.12510	709.811	19.29	0.6145	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		507.14240	483.208	17.86	0.5472	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		404.24240	396.108	17.86	0.4528	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		377.87780	355.428	18.80	0.4341	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		604.97780	598.328	18.80	0.5659	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		364.72650	342.599	18.92	0.4215	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		631.82650	625.499	18.92	0.5785	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		600.93610	577.707	17.43	0.6174	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		308.03610	300.607	17.43	0.3826	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		447.16130	423.329	18.21	0.4973	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		484.26130	476.229	18.21	0.5027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		420.27560	396.920	18.43	0.4733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		527.37560	519.820	18.43	0.5267	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		639.00550	616.118	17.27	0.6435	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		276.10550	269.018	17.27	0.3565	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		502.58060	478.620	17.88	0.5436	957.24	2	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		409.68060	401.520	17.88	0.4564	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		467.38430	443.241	18.06	0.5148	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		454.48430	446.141	18.06	0.4852	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		655.91530	633.185	17.20	0.6546	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		263.01530	256.085	17.20	0.3454	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		559.77110	536.203	17.61	0.5876	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		346.87110	339.103	17.61	0.4124	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		544.96730	521.288	17.68	0.5765	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		362.06730	354.188	17.68	0.4235	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		714.88600	692.729	16.98	0.6917	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		221.98600	215.629	16.98	0.3083	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		633.44850	610.509	17.29	0.6397	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			280.54850	273.409	17.29	0.3603	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			622.45340	599.415	17.34	0.6323	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			289.55340	282.315	17.34	0.3677	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			790.97810	769.583	16.71	0.7352	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			178.07810	172.483	16.71	0.2648	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			650.23890	627.455	17.23	0.6509	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			267.33890	260.355	17.23	0.3491	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			644.60230	621.767	17.25	0.6472	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			271.70230	264.667	17.25	0.3528	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			851.85440	831.064	16.50	0.7667	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			148.95440	143.964	16.50	0.2333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			673.18450	650.619	17.14	0.6658	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			250.28450	243.519	17.14	0.3342	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			667.38810	644.769	17.16	0.6621	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			254.48810	247.669	17.16	0.3379	2,476,687.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			918.07850	898.432	16.45	0.7949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			125.17850	121.332	16.45	0.2051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			764.96740	743.311	16.80	0.7208	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			192.06740	186.211	16.80	0.2792	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			727.16370	705.130	16.93	0.6990	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			214.26370	208.030	16.93	0.3010	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			956.21710	937.204	16.44	0.8096	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			113.31710	110.104	16.44	0.1904	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			817.63350	796.505	16.62	0.7493	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			164.73350	159.405	16.62	0.2507	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			804.22530	782.962	16.66	0.7423	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			171.32530	165.862	16.66	0.2577	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,051.04850	1,033.396	16.39	0.8426	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			88.14850	86.295	16.39	0.1574	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			895.59760	875.558	16.46	0.7857	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			132.69760	128.458	16.46	0.2143	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			873.42530	852.980	16.47	0.7764	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			140.52530	135.880	16.47	0.2236	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,209.90930	1,193.912	16.33	0.8874	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			57.00930	56.812	16.33	0.1126	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			933.23430	913.845	16.45	0.8008	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			120.33430	116.745	16.45	0.1992	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			925.63870	906.123	16.45	0.7979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			122.73870	119.023	16.45	0.2021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,288.46360	1,273.029	16.29	0.9054	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			45.56360	45.929	16.29	0.0946	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,010.98480	992.792	16.41	0.8293	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			98.08480	95.692	16.41	0.1707	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			0.00000	952.933	16.43	0.8154	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			0.00000	105.833	16.43	0.1846	52,916.50	500	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,441.74570	1,427.003	16.23	0.9338	0.00	0	30,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		28.84570	29.903	16.23	0.0662	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,175.64430	1,159.351	16.34	0.8787	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		62.74430	62.251	16.34	0.1213	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,091.86660	1,074.710	16.38	0.8553	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		78.96660	77.610	16.38	0.1447	0.00	0	54,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,479.88580	1,465.016	16.36	0.9379	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		26.98580	27.916	16.36	0.0621	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,262.06350	1,246.456	16.30	0.8996	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		49.16350	49.356	16.30	0.1004	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,218.54020	1,202.613	16.32	0.8895	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		55.64020	55.513	16.32	0.1105	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,847.22680	1,831.570	17.53	0.9669	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		14.32680	14.470	17.53	0.0331	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,350.85490	1,335.761	16.27	0.9179	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		37.95490	38.661	16.27	0.0821	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,297.31060	1,281.929	16.29	0.9072	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		44.41060	44.829	16.29	0.0928	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,925.43960	1,909.690	17.78	0.9710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		12.53960	12.590	17.78	0.0290	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,470.33910	1,455.500	16.33	0.9369	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		27.43910	28.400	16.33	0.0631	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,460.79990	1,445.992	16.30	0.9359	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		27.89990	28.892	16.30	0.0641	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,072.66870	2,056.794	18.24	0.9775	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		9.76870	9.694	18.24	0.0225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,827.71180	1,812.081	17.47	0.9658	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		14.81180	14.981	17.47	0.0342	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,537.31790	1,522.275	16.54	0.9437	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		24.41790	25.176	16.54	0.0563	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,269.90340	2,253.931	18.86	0.9840	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		7.00340	6.831	18.86	0.0160	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,876.52860	1,860.835	17.63	0.9685	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		13.62860	13.735	17.63	0.0315	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,866.75730	1,851.075	17.59	0.9680	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		13.85730	13.975	17.59	0.0320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,616.81110	2,600.789	19.95	0.9913	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		3.91110	3.689	19.95	0.0087	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,023.51660	2,007.677	18.09	0.9755	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		10.61660	10.577	18.09	0.0245	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,984.24750	1,968.441	17.97	0.9738	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		11.34750	11.341	17.97	0.0262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,064.74830	3,048.873	21.49	0.9958	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.84830	1.773	21.49	0.0042	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,220.51080	2,204.557	18.71	0.9826	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		7.61080	7.457	18.71	0.0174	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,121.88900	2,105.983	18.40	0.9794	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	11.90	Put			8.98900	8.883	18.40	0.0206	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,815.70220	2,799.688	20.57	0.9938	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			2.80220	2.588	20.57	0.0062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,418.35650	2,402.349	19.33	0.9877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			5.45650	5.249	19.33	0.0123	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			2,408.44800	2,392.443	19.30	0.9874	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			5.54800	5.343	19.30	0.0126	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,812.92760	4,797.135	25.77	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.02760	0.035	25.77	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,762.93390	4,747.142	25.77	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.03390	0.042	25.77	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			3,014.90890	2,999.012	21.31	0.9955	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			2.00890	1.912	21.31	0.0045	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,862.92250	4,847.128	25.77	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.02250	0.028	25.77	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			449.91880	427.750	18.46	0.4760	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			561.11880	554.650	18.46	0.5240	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			55.51320	55.526	32.15	0.0636	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,886.71320	3,902.425	32.15	0.9364	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,240.72970	3,225.117	21.58	0.9956	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			1.92970	2.017	21.58	0.0044	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,901.91960	2,886.464	20.44	0.9926	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			3.11960	3.364	20.44	0.0074	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,891.96420	2,876.515	20.40	0.9925	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			3.16420	3.414	20.40	0.0075	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,270.22920	1,254.344	16.35	0.8465	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			102.82920	102.244	16.35	0.1535	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			319.60820	303.248	21.27	0.2984	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,347.30820	1,346.348	21.27	0.7016	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			291.38060	276.136	21.72	0.2741	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,479.08060	1,479.236	21.72	0.7259	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			913.38320	892.636	16.86	0.6964	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			281.08320	275.736	16.86	0.3036	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			484.39930	463.264	19.38	0.4304	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			832.09930	826.364	19.38	0.5696	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,348.11980	2,334.703	17.42	0.9685	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			15.81980	17.803	17.42	0.0315	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,286.95090	1,270.679	16.36	0.8309	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			124.65090	123.779	16.36	0.1691	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,179.90630	1,161.980	16.44	0.7991	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			157.60630	155.080	16.44	0.2009	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,586.89990	2,574.039	17.75	0.9716	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			14.69990	17.239	17.75	0.0284	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			325.01400	308.793	21.79	0.2838	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,552.81400	1,551.993	21.79	0.7162	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			775.55420	751.556	17.86	0.5840	0.00	0	3,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			515.85420	507.356	17.86	0.4160	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			481.96070	460.779	20.19	0.3874	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,117.26070	1,111.679	20.19	0.6126	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			322.01000	306.213	22.27	0.2683	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,757.31000	1,757.113	22.27	0.7317	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,430.58780	2,417.749	17.47	0.9572	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			25.88780	28.649	17.47	0.0428	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			1,016.70460	993.851	16.73	0.6992	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			312.00460	304.751	16.73	0.3008	0.00	0	150
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,801.53730	1,787.043	16.53	0.8865	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			89.43730	90.643	16.53	0.1135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			23.76680	26.454	17.68	0.0375	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			77.95220	75.433	31.79	0.0620	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,058.35220	6,071.533	31.79	0.9380	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,211.84230	3,197.461	18.85	0.9803	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			12.24230	13.561	18.85	0.0197	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,507.85630	2,511.052	24.15	0.7963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			233.74760	222.427	24.74	0.1853	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,734.14760	2,738.527	24.74	0.8147	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,721.55130	2,708.504	17.74	0.9650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			21.95130	24.604	17.74	0.0350	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,673.36680	2,660.354	17.68	0.9625	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,458.86290	1,454.862	21.17	0.6636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			353.15650	336.478	22.38	0.2751	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,853.55650	1,852.578	22.38	0.7249	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			296.92660	282.589	23.32	0.2336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,197.32660	2,198.689	23.32	0.7664	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			257.45630	244.952	24.15	0.2037	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,063.84450	1,056.590	19.86	0.5793	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			523.31230	501.223	20.24	0.3943	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,173.71230	1,167.323	20.24	0.6057	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			491.31400	470.044	20.57	0.3728	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,271.71400	1,266.144	20.57	0.6272	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			438.46290	418.762	21.17	0.3364	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			765.16930	755.625	18.74	0.4917	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			639.09630	614.776	19.22	0.4686	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			889.49630	880.876	19.22	0.5314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			610.52210	586.679	19.45	0.4508	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			950.92210	942.779	19.45	0.5492	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			563.44450	540.490	19.86	0.4207	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			448.32650	439.464	17.30	0.3634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			853.33150	828.299	17.77	0.5926	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			543.73150	534.399	17.77	0.4074	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			742.10340	716.633	18.48	0.5302	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			702.50340	692.733	18.48	0.4698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			704.76930	679.525	18.74	0.5083	0.00	0	43,156

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	13.26	Put			244.70210	240.064	16.47	0.2434	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,048.14980	1,024.323	16.75	0.6892	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			348.54980	340.423	16.75	0.3108	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,004.63540	980.507	16.96	0.6690	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			385.03540	376.607	16.96	0.3310	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			937.92650	913.364	17.30	0.6366	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			158.07010	156.566	16.17	0.1778	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,346.51430	1,327.894	16.31	0.7915	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			196.91430	193.994	16.31	0.2085	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,275.59870	1,255.930	16.41	0.7699	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			225.99870	222.030	16.41	0.2301	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,234.30210	1,213.964	16.47	0.7566	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			92.92310	94.053	16.46	0.1164	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,627.82980	1,612.200	16.22	0.8580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			118.22980	118.300	16.22	0.1420	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,576.90500	1,560.877	16.14	0.8492	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			127.30500	126.977	16.14	0.1508	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,457.67010	1,440.466	16.17	0.8222	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			47.58580	50.162	17.09	0.0668	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,190.71450	2,177.517	17.02	0.9291	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			51.11450	53.617	17.02	0.0709	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,052.66820	2,039.158	16.83	0.9156	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			63.06820	65.258	16.83	0.0844	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,792.52310	1,777.953	16.46	0.8836	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			43.62710	46.274	17.16	0.0621	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,255.83340	2,242.736	17.11	0.9348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			46.23340	48.836	17.11	0.0652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,246.50480	2,233.395	17.10	0.9340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			46.90480	49.495	17.10	0.0660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,237.18580	2,224.062	17.09	0.9332	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			33.90730	36.652	17.38	0.0504	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,377.81980	2,364.835	17.28	0.9443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			38.21980	40.935	17.28	0.0557	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,340.14650	2,327.138	17.23	0.9415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			40.54650	43.238	17.23	0.0585	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,293.22710	2,280.174	17.16	0.9379	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,482.00250	2,469.050	17.42	0.9515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			32.40250	35.150	17.42	0.0485	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,453.50730	2,440.552	17.38	0.9496	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,187.93810	1,166.727	16.56	0.7383	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			273.43810	267.827	16.56	0.2617	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			605.51330	581.797	19.56	0.4449	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			981.01330	972.897	19.56	0.5551	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			1,013.22940	988.764	17.02	0.6613	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			411.22940	402.464	17.02	0.3387	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			532.76720	510.376	20.35	0.3907	0.00	0	19,744

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,230.76720	1,224.076	20.35	0.6093	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,128.54980	1,103.355	16.62	0.7035	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			341.54980	332.155	16.62	0.2965	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			485.36890	464.393	21.00	0.3534	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,448.36890	1,443.193	21.00	0.6466	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			359.57240	342.568	22.71	0.2671	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,032.57240	2,031.369	22.71	0.7329	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,524.55090	2,511.759	17.38	0.9473	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			37.55090	40.559	17.38	0.0527	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			380.10640	364.569	23.20	0.2613	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,310.90640	2,311.469	23.20	0.7387	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,605.57060	2,592.664	17.24	0.9412	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			46.37060	49.564	17.24	0.0588	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,224.38570	1,199.803	16.68	0.7068	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			365.18570	356.703	16.68	0.2932	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			481.22890	461.913	21.80	0.3258	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,782.02890	1,778.813	21.80	0.6742	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			396.72090	383.110	23.79	0.2530	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,656.82090	2,659.710	23.79	0.7470	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,695.48730	2,682.637	17.11	0.9356	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			55.58730	59.236	17.11	0.0644	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,327.18890	1,301.486	16.69	0.7114	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			387.28890	378.086	16.69	0.2886	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			477.85200	460.948	22.61	0.3016	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,167.95200	2,167.548	22.61	0.6984	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			94.20080	96.736	16.68	0.0973	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			632.42620	610.755	21.05	0.3827	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,616.52620	1,611.455	21.05	0.6173	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,360.10080	2,346.036	16.68	0.9027	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,485.75680	1,461.794	16.39	0.7502	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			322.05680	314.694	16.39	0.2498	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,498.64670	1,474.913	16.37	0.7540	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			314.94670	307.813	16.37	0.2460	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,492.19200	1,468.344	16.38	0.7521	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			318.49200	311.244	16.38	0.2479	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,503.91210	1,480.162	16.36	0.7526	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			319.81210	312.762	16.36	0.2474	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,362.84890	1,335.390	16.67	0.7087	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			408.74890	397.990	16.67	0.2913	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,569.13470	1,546.885	16.22	0.7712	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			285.03470	279.485	16.22	0.2288	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,510.32750	1,486.734	16.34	0.7545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			316.22750	309.334	16.34	0.2455	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			456.39280	441.736	23.28	0.2789	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,502.29280	2,504.336	23.28	0.7211	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,497.52040	1,473.617	16.37	0.7507	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			323.42040	316.217	16.37	0.2493	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,380.54380	1,353.588	16.63	0.7145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			396.44380	386.188	16.63	0.2855	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			390.35320	378.734	24.36	0.2401	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			2,966.25320	2,971.334	24.36	0.7599	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			785.91980	760.291	19.86	0.4578	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,231.81980	1,222.891	19.86	0.5422	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			501.68610	485.132	22.67	0.3048	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,247.58610	2,247.732	22.67	0.6952	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			335.24830	332.807	28.00	0.1964	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,021.14830	4,035.407	28.00	0.8036	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			419.49480	406.493	23.85	0.2574	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,745.39480	2,749.093	23.85	0.7426	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			405.09100	392.764	24.10	0.2489	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,850.99100	2,855.364	24.10	0.7511	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,416.58520	2,402.593	16.70	0.9053	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			92.48520	95.193	16.70	0.0947	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,781.33500	1,759.587	16.03	0.8200	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			207.23500	202.187	16.03	0.1800	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,710.31110	1,687.190	15.95	0.8071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			226.21110	219.790	15.95	0.1929	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			477.89920	463.686	23.36	0.2826	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,574.69920	2,577.386	23.36	0.7174	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			424.29440	412.478	24.20	0.2521	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			2,941.09440	2,946.178	24.20	0.7479	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,786.95900	2,774.066	16.95	0.9315	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			63.75900	67.766	16.95	0.0685	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,427.94970	1,400.810	16.62	0.7169	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			404.74970	394.510	16.62	0.2831	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			478.65840	464.668	24.16	0.2659	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,007.15840	3,010.868	24.16	0.7341	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			442.49100	430.195	24.78	0.2462	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,290.99100	3,296.395	24.78	0.7538	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,870.93970	2,858.691	16.81	0.9286	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			69.43970	74.891	16.81	0.0714	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,518.73730	1,491.153	16.57	0.7221	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			417.23730	407.353	16.57	0.2779	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,137.35840	2,120.083	16.32	0.8428	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			194.95840	195.883	16.32	0.1572	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			797.90380	771.848	20.90	0.4172	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,675.50380	1,667.648	20.90	0.5828	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,610.54190	1,583.396	16.53	0.7275	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			427.14190	418.796	16.53	0.2725	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			483.55880	473.102	25.17	0.2526	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,500.15880	3,508.502	25.17	0.7474	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			475.80150	466.852	25.96	0.2448	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,722.40150	3,732.252	25.96	0.7552	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,958.54310	2,947.864	16.77	0.9254	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			75.14310	83.264	16.77	0.0746	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			503.60010	489.058	25.35	0.2546	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,590.20010	3,594.758	25.35	0.7454	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,643.35400	1,615.671	16.48	0.7296	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			429.95400	421.371	16.48	0.2704	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,531.25760	1,500.793	16.82	0.6958	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			517.85760	506.493	16.82	0.3042	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			505.74360	490.818	25.15	0.2567	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,532.34360	3,536.518	25.15	0.7433	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			554.15880	536.561	24.18	0.2817	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,135.25880	3,136.861	24.18	0.7183	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,494.81010	1,463.194	16.95	0.6827	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			555.91010	543.494	16.95	0.3173	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,784.21040	1,760.270	16.16	0.7627	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			356.21040	351.670	16.16	0.2373	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,797.56480	1,773.070	16.12	0.7659	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			349.56480	344.470	16.12	0.2341	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,790.44690	1,766.657	16.14	0.7643	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			352.44690	348.057	16.14	0.2357	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,795.68060	1,770.509	16.11	0.7636	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			356.78060	351.209	16.11	0.2364	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			531.61370	514.980	24.84	0.2648	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,482.71370	3,485.680	24.84	0.7352	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,809.03630	1,784.169	16.10	0.7666	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			350.13630	344.868	16.10	0.2334	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,801.91790	1,776.871	16.10	0.7652	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			353.01790	347.571	16.10	0.2348	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,708.81930	1,681.178	16.43	0.7336	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			435.31930	427.578	16.43	0.2664	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			533.84830	519.487	26.61	0.2518	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,010.34830	4,015.887	26.61	0.7482	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			530.10930	516.642	27.14	0.2474	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,166.60930	4,173.042	27.14	0.7526	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,053.47720	3,042.778	16.60	0.9240	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			79.97720	89.178	16.60	0.0760	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,804.50540	1,774.005	16.52	0.7378	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			450.30540	440.605	16.52	0.2622	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			570.58750	557.068	27.83	0.2504	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,486.38750	4,493.668	27.83	0.7496	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			569.08500	556.025	28.08	0.2485	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,564.88500	4,572.625	28.08	0.7515	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,141.25050	3,129.161	16.57	0.9222	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			87.05050	95.761	16.57	0.0778	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			612.05830	598.645	29.11	0.2488	0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,061.75830	5,069.445	29.11	0.7512	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,244.78470	3,231.195	16.50	0.9210	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			94.48470	101.995	16.50	0.0790	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,913.93850	1,881.746	16.57	0.7431	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			463.63850	452.546	16.57	0.2569	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,568.42450	2,548.561	16.38	0.8471	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			231.52450	232.961	16.38	0.1529	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,584.04960	2,564.411	16.37	0.8492	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			227.14960	228.811	16.37	0.1508	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,576.22800	2,556.478	16.38	0.8481	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			229.32800	230.878	16.38	0.1519	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,100.39840	2,070.001	16.35	0.7730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			398.89840	389.901	16.35	0.2270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,986.09490	1,953.311	16.67	0.7457	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			474.59490	463.211	16.67	0.2543	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			587.19250	572.368	28.67	0.2380	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,376.53110	5,383.236	28.67	0.7650	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,309.23470	3,294.404	16.39	0.9211	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			97.73470	104.304	16.39	0.0789	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,325.69250	5,332.268	28.67	0.7620	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,113.66910	2,083.571	16.34	0.7756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			392.16910	383.471	16.34	0.2244	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,106.65580	2,076.377	16.34	0.7744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			395.15580	386.277	16.34	0.2256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			578.03110	563.336	28.67	0.2350	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,472.93000	1,430.768	20.37	0.5355	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,576.73000	1,556.868	20.37	0.4645	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,479.55950	1,437.325	20.34	0.5375	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,563.35950	1,543.425	20.34	0.4625	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,476.24300	1,434.045	20.36	0.5365	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,570.04300	1,550.145	20.36	0.4635	0.00	0	0
Total \$ / R Option												2,530,560.74	10,502	2,007,930
Total \$ / R												645,709,759.94	56,366	2,841,299
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.99710		14.01290			0.0000	1,609,666.50	115	570
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.23390		14.24960			0.0000	441,250.90	31	209
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.46740		14.48410			0.0000	0.00	0	114
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.72930		14.74890			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,050,917.40	146	893
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			827.12250	813.890	18.55	0.0190	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			216,130.99140	214,538.265	18.52	0.9807	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			840.99140	828.265	18.52	0.0193	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			218,103.48260	216,509.790	18.58	0.9814	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			813.48260	799.790	18.58	0.0186	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		217,117.12250	215,523.890	18.55	0.9810		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		193,486.16220	192,095.413	16.66	0.9022		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		7,526.16220	7,705.413	16.66	0.0978		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		192,587.55560	191,193.352	16.65	0.9011		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		7,627.55560	7,803.352	16.65	0.0989		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		191,690.25770	190,292.360	16.64	0.9000		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		7,730.25770	7,902.360	16.64	0.1000		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		141,656.77790	139,059.689	16.54	0.7260		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		37,246.77790	36,319.689	16.54	0.2740		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		141,050.59480	138,437.225	16.56	0.7241		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		37,640.59480	36,697.225	16.56	0.2759		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		140,446.75540	137,817.050	16.57	0.7222		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		38,036.75540	37,077.050	16.57	0.2778		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		104,867.02080	101,563.873	19.73	0.5000		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		130,977.02080	129,633.873	19.73	0.5000		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		105,493.98790	102,179.898	19.69	0.5026		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		129,603.98790	128,249.898	19.69	0.4974		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		105,179.54920	101,871.212	19.71	0.5013		0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		130,289.54920	128,941.212	19.71	0.4987		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,050,917.40	146	893
£ / R	On	11/12/2015	Foreign Exchange Future		21.21770	21.22500			0.0000		551,660.20	26	31,433
£ / R	On	14/03/2016	Foreign Exchange Future		21.57090	21.57700			0.0000		107,854.50	5	3,188
£ / R	On	13/06/2016	Foreign Exchange Future		21.91860	21.92560			0.0000		0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future		22.29560	22.29560			0.0000		0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future		22.31220	22.32300			0.0000		0.00	0	0
Total £ / R Future											659,514.70	31	34,621
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,371.19880	3,362.294	19.55	0.9790	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		16.19880	14.594	19.55	0.0210	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		3,086.13530	3,076.552	18.76	0.9727	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		21.13530	18.852	18.76	0.0273	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,763.70920	2,753.066	17.85	0.9630	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		28.70920	25.366	17.85	0.0370	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,753.97810	2,743.298	17.83	0.9627	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		28.97810	25.598	17.83	0.0373	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,744.25040	2,733.532	17.80	0.9623	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		29.25040	25.832	17.80	0.0377	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,904.75850	1,891.549	16.27	0.9005	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		79.75850	73.849	16.27	0.0995	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,407.63220	1,392.253	16.43	0.8028	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		182.63220	174.553	16.43	0.1972	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,316.48480	1,300.816	16.47	0.7787	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		211.48480	203.116	16.47	0.2213	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,236.38930	1,221.250	16.55	0.7548	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		241.38930	233.550	16.55	0.2452	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,167.81970	1,152.001	16.63	0.7321	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		272.81970	264.301	16.63	0.2679	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		907.71750	889.221	17.01	0.6310	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		432.71750	421.521	17.01	0.3690	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		896.46670	877.857	17.03	0.6261	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		441.46670	430.157	17.03	0.3739	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		874.27380	855.438	17.06	0.6162	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		459.27380	447.738	17.06	0.3838	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		679.10970	658.481	17.41	0.5196	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		654.10970	640.781	17.41	0.4804	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call		616.66820	597.430	17.67	0.4837	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put		741.66820	729.730	17.67	0.5163	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		560.75340	541.668	17.92	0.4492	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		835.75340	823.968	17.92	0.5508	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		457.31420	438.857	18.47	0.3810	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,052.31420	1,041.156	18.47	0.6190	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call		190.10850	177.996	20.79	0.1767	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put		2,165.10850	2,160.296	20.79	0.8233	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,538.96180	2,528.814	15.80	0.8758	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		151.96180	147.914	15.80	0.1242	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,530.25630	2,520.048	15.79	0.8749	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		153.25630	149.148	15.79	0.1251	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,521.55980	2,511.288	15.78	0.8740	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		154.55980	150.388	15.78	0.1260	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,993.06650	1,978.428	15.86	0.7169	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		557.46650	549.828	15.86	0.2831	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,986.64940	1,971.893	15.86	0.7157	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		561.04940	553.293	15.86	0.2843	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,980.24030	1,965.378	15.87	0.7144	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		564.64030	556.778	15.87	0.2856	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		2,014.52120	2,012.588	16.63	0.6529	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,552.57810	1,550.307	18.16	0.4623	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		782.40790	779.990	22.59	0.2857	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		4,336.80790	4,334.390	22.59	0.7143	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		918.92120	916.988	16.63	0.3471	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,585.27930	1,583.013	18.14	0.5396	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,539.67930	1,537.413	18.14	0.4604	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,581.72340	1,579.455	18.15	0.5387	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,546.12340	1,543.855	18.15	0.4613	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call		1,578.17810	1,575.907	18.16	0.5377	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call		1,343.02300	1,317.489	18.39	0.4702	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put		2,010.02300	1,995.289	18.39	0.5298	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call		1,340.11830	1,314.587	18.40	0.4693	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put		2,017.11830	2,002.387	18.40	0.5307	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,337.22240	1,311.685	18.41	0.4685	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,024.22240	2,009.485	18.41	0.5315	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												659,514.70	31	158,829
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11707		0.11707			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11933		0.11931			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12157		0.12155			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,240
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,708.75920	2,709.138	23.12	0.9957	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.75920	1.638	23.12	0.0043	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,713.71110	1,714.023	17.59	0.9808	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			6.71110	6.523	17.59	0.0192	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			798.95420	797.181	16.50	0.8141	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			91.95420	89.681	16.50	0.1859	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			573.20140	563.130	18.58	0.5070	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			641.90140	630.230	18.58	0.4930	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,953.42520	1,956.348	15.84	0.9566	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			22.12520	23.448	15.84	0.0434	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,104.17280	1,102.359	16.42	0.7860	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			172.87280	169.460	16.42	0.2140	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			693.00590	677.940	18.70	0.4359	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			534.98840	522.967	21.00	0.3846	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,379.98840	1,366.067	21.00	0.6154	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,387.70520	1,385.033	16.81	0.7826	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			232.70520	228.133	16.81	0.2174	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			848.00590	834.840	18.70	0.5641	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,240
€ / R	On	26/10/2015	Foreign Exchange Future			15.55870		15.52970			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.69640		15.66910			0.0000	230,548,723.20	14,688	78,207
€ / R	On	25/01/2016	Foreign Exchange Future			15.84150		15.81230			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.99490		15.96570			0.0000	1,519,515.50	95	28,117
€ / R	On	13/06/2016	Foreign Exchange Future			16.29350		16.26360			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.63500		16.60660			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.96090		16.93270			0.0000	0.00	0	0
Total € / R Future												232,068,238.70	14,783	106,574
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,211.70270	1,239.099	17.67	0.9642	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			12.00270	10.398	17.67	0.0358	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,202.08940	1,229.394	17.64	0.9633	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		12.38940	10.694	17.64	0.0367	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		1,192.48770	1,219.697	17.61	0.9623	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		12.78770	10.997	17.61	0.0377	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		681.38020	696.724	16.51	0.8393	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		71.68020	58.024	16.51	0.1607	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		314.70220	294.028	17.23	0.3508	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		204.10790	188.111	16.81	0.2581	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		250.19210	243.995	19.63	0.2969	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,081.09210	1,047.595	19.63	0.7031	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call		846.73020	857.377	16.87	0.7295	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put		217.63020	200.977	16.87	0.2705	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		693.80220	700.428	17.23	0.6492	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put		35.14570	32.549	16.97	0.0621	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call		458.72510	457.583	18.00	0.4891	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put		569.62510	541.183	18.00	0.5109	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		879.91550	891.382	16.80	0.7449	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		200.81550	184.982	16.80	0.2551	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		873.20790	884.511	16.81	0.7419	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		59.22890	53.584	16.66	0.0960	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		866.53690	877.677	16.83	0.7388	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		207.43690	191.277	16.83	0.2612	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,798.01750	1,823.046	17.30	0.9485	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		28.91750	26.646	17.30	0.0515	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call		1,674.24570	1,698.949	16.97	0.9379	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.44140	0.349	26.02	0.0007	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,626.97720	2,653.383	19.50	0.9857	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		7.87720	6.983	19.50	0.0143	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call		1,845.91920	1,871.064	17.43	0.9522	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put		26.81920	24.664	17.43	0.0478	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,428.32890	1,449.984	16.66	0.9040	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,719.54140	4,746.749	26.02	0.9993	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,347.74040	1,361.785	16.34	0.8186	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		165.44040	150.285	16.34	0.1814	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		1,182.92980	1,193.540	16.37	0.7723	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		220.62980	202.040	16.37	0.2277	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		1,132.90840	1,142.390	16.38	0.7565	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		240.60840	220.890	16.38	0.2435	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,363.27170	1,377.618	16.33	0.8225	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		160.97170	146.118	16.33	0.1775	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,355.49500	1,369.691	16.34	0.8205	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		163.19500	148.191	16.34	0.1795	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,805.41500	2,831.639	17.50	0.9546	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		39.71500	36.739	17.50	0.0454	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		791.34020	783.893	17.78	0.5332	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		775.64020	738.993	17.78	0.4668	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		716.71040	707.590	18.17	0.4928	0.00	0	24,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			901.01040	862.690	18.17	0.5072	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,948.60340	2,975.336	17.68	0.9618	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			32.90340	30.436	17.68	0.0382	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,307.15750	1,315.745	16.30	0.7471	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			301.45750	280.845	16.30	0.2529	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,246.69310	1,253.905	16.33	0.7289	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			330.99310	309.005	16.33	0.2711	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,201.25590	2,224.265	16.73	0.9093	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			85.55590	79.365	16.73	0.0907	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,040.10320	2,061.888	16.51	0.8918	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			104.40320	96.988	16.51	0.1082	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,566.59740	1,580.514	16.15	0.8145	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			200.89740	185.614	16.15	0.1855	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			665.80380	655.818	18.46	0.4641	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,000.10380	960.918	18.46	0.5359	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,075.63450	2,097.706	16.56	0.8959	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			99.93450	92.806	16.56	0.1041	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,066.73610	2,088.736	16.55	0.8949	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			101.03610	93.836	16.55	0.1051	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,058.86620	1,058.558	16.71	0.6594	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			463.16620	433.658	16.71	0.3406	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,057.84810	2,079.776	16.54	0.8939	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			102.14810	94.876	16.54	0.1061	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,348.46080	1,357.963	16.27	0.7589	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			282.76080	263.063	16.27	0.2411	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,127.29090	1,115.115	17.44	0.5850	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			823.69090	781.615	17.44	0.4150	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,246.25360	2,261.122	16.21	0.8601	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			182.65360	167.622	16.21	0.1399	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			470.93310	440.717	16.34	0.2921	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,486.64390	1,486.653	16.33	0.7113	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			463.04390	433.153	16.33	0.2887	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,480.58110	1,480.425	16.34	0.7096	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			466.98110	436.925	16.34	0.2904	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,474.53310	1,474.216	16.34	0.7079	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,040.85710	2,041.409	15.76	0.7780	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			384.25710	356.409	15.76	0.2220	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,034.28120	2,033.885	15.76	0.7768	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			387.68120	358.885	15.76	0.2232	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,048.26430	2,048.946	15.77	0.7793	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			381.66430	353.946	15.77	0.2207	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,484.32430	1,427.709	18.93	0.4616	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,423.59180	1,395.134	18.95	0.5373	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,490.89180	1,434.234	18.95	0.4627	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,420.16320	1,391.671	18.96	0.5362	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,497.46320	1,440.771	18.96	0.4638	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,427.02430	1,398.609	18.93	0.5384	0.00	0	0
Total € / R Option												0.00	0	341,570
Total € / R												232,068,238.70	14,783	448,144
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.83790		9.81060			0.0000	5,401,007.10	549	9,515
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.95950		9.93120			0.0000	497,975.00	50	4,721
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.08370		10.05530			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.22900		10.20000			0.0000	0.00	0	0
Total AU\$ / R Future												5,898,982.10	599	14,236
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			43.12380	37.004	11.96	0.1373	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			334.35950	347.537	12.12	0.6860	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,460.66560	2,487.957	19.31	0.9997	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.06560	0.057	19.31	0.0003	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			553.72380	574.904	11.96	0.8627	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,560.64260	2,587.937	19.59	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			123.75950	109.637	12.12	0.3140	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			102.16520	102.597	13.72	0.2853	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			491.56520	464.697	13.72	0.7147	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.04260	0.037	19.59	0.0002	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,510.65290	2,537.946	19.45	0.9998	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.05290	0.046	19.45	0.0002	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			602.22840	613.048	13.12	0.7149	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			181.02840	163.548	13.12	0.2851	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			614.81690	626.151	13.09	0.7233	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			173.61690	156.651	13.09	0.2767	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			608.49900	619.577	13.10	0.7191	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			177.29900	160.077	13.10	0.2809	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			525.31060	495.397	14.77	0.4742	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			496.75430	494.980	14.79	0.5227	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			531.45430	501.280	14.79	0.4773	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			492.92570	490.895	14.81	0.5195	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			537.62570	507.195	14.81	0.4805	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			500.61060	499.097	14.77	0.5258	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			632.86730	603.214	15.40	0.4623	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			629.02260	628.252	15.42	0.5351	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			639.02260	609.252	15.42	0.4649	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			636.75780	636.204	15.38	0.5402	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			626.75780	597.204	15.38	0.4598	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			632.86730	632.214	15.40	0.5377	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												5,898,982.10	599	14,839
CAD/R	On	11/12/2015	Foreign Exchange Future			10.57980		10.45060			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
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.75490		10.62360			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			274.27000	322.720	15.16	0.5583	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			323.67000	242.920	15.16	0.4417	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			270.35640	317.781	15.18	0.5527	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			329.75640	247.981	15.18	0.4473	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			278.23620	327.720	15.14	0.5640	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			317.63620	237.920	15.14	0.4360	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			587.68330	497.582	16.24	0.4969	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			408.11920	450.124	16.19	0.5098	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			574.51920	485.224	16.19	0.4902	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			404.68450	446.288	16.21	0.5064	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			581.08450	491.388	16.21	0.4936	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			401.28330	442.482	16.24	0.5031	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.39130		14.38150			0.0000	0.00	0	7,276
CHF / R	On	14/03/2016	Foreign Exchange Future			14.69440		14.68360			0.0000	0.00	0	1,591
Total CHF / R Future												0.00	0	8,867
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			282.77230	267.312	17.43	0.3457	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			658.51910	652.733	17.45	0.6508	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			287.01910	271.433	17.45	0.3492	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			670.06510	664.529	17.42	0.6578	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			278.56510	263.229	17.42	0.3422	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			664.27230	658.612	17.43	0.6543	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			628.75660	615.877	18.97	0.4632	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			935.15660	911.477	18.97	0.5368	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			625.55090	612.632	18.99	0.4612	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			941.95090	918.232	18.99	0.5388	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			622.36030	609.411	19.01	0.4592	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			948.76030	925.011	19.01	0.5408	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,867
CNH / R	On	11/12/2015	Foreign Exchange Future			2.18060		2.18350			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.19880		2.20120			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,855.26020	1,829.390	17.62	0.8616	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			120.26020	123.390	17.62	0.1384	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	11/12/2015	Foreign Exchange Option	1.99	Call			2,031.14830	2,005.177	17.84	0.8853	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			96.14830	99.177	17.84	0.1147	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,941.58250	1,915.676	17.67	0.8745	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			106.58250	109.676	17.67	0.1255	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,004.18660	995.689	17.66	0.4629	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,070.40080	1,037.832	17.70	0.5219	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,058.40080	1,049.832	17.70	0.4781	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			1,027.88310	995.692	17.78	0.5069	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,115.88310	1,107.692	17.78	0.4931	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,116.18660	1,083.689	17.66	0.5371	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.10780		2.10240			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.14900		2.14320			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,308.26630	1,340.978	20.80	0.7135	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			384.26630	362.978	20.80	0.2865	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,442.73300	1,478.716	20.72	0.7502	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			318.73300	300.716	20.72	0.2498	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,373.48940	1,407.861	20.73	0.7324	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			349.48940	329.861	20.73	0.2676	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,103.23720	1,115.301	19.44	0.5246	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,171.23720	1,125.301	19.44	0.4754	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,063.60300	1,074.781	19.55	0.5107	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,231.60300	1,184.781	19.55	0.4893	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,144.68710	1,158.030	19.35	0.5388	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,112.68710	1,068.030	19.35	0.4612	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13240		0.13160			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13200		0.13120			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13190		0.13010			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06840		0.06850			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06510		0.06520			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06220		0.06240			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	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.89110		8.86960			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.93760		8.91540			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.03190		9.00920			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.12840		9.10570			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			80.19300	84.977	13.63	0.4341	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			150.59300	133.877	13.63	0.5659	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			76.67790	81.195	13.68	0.4199	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			157.07790	140.095	13.68	0.5801	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			73.29080	77.551	13.73	0.4059	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			163.69080	146.451	13.73	0.5941	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			95.58650	101.532	13.44	0.4926	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			125.98650	110.432	13.44	0.5074	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			132.96220	135.063	12.75	0.3926	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			307.56220	287.463	12.75	0.6074	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			130.05360	132.059	12.80	0.3856	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			314.65360	294.459	12.80	0.6144	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			127.20600	129.119	12.84	0.3786	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			321.80600	301.519	12.84	0.6214	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			301.99270	302.261	14.52	0.4709	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			432.79270	410.361	14.52	0.5291	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			298.52920	298.740	14.55	0.4666	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			439.32920	416.840	14.55	0.5334	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			295.10400	295.262	14.58	0.4623	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			445.90400	423.362	14.58	0.5377	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			502.96520	504.304	14.62	0.5667	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			407.26520	385.904	14.62	0.4333	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			511.90360	513.489	14.57	0.5739	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			396.20360	375.089	14.57	0.4261	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			507.41430	508.876	14.59	0.5702	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			401.71430	380.476	14.59	0.4298	0.00	0	0
Total NZ\$ / R Option												0.00	0	12,000
Total NZ\$ / R												0.00	0	12,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12140		1.11820			0.0000	1,121.40	1	95
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12370		1.12040			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12620		1.12290			0.0000	0.00	0	0
Total QUANTO € / \$ Future												1,121.40	1	95

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$												1,121.40	1	95
RAIN	On	11/12/2015	Foreign Exchange Future			24,622.04000		24,619.73000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.77360		9.83560			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.91200		9.97320			0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,494.69130	1,251.378	61.47	0.6160	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			1,019.09130	837.778	61.47	0.3840	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,524.18410	1,301.055	63.87	0.6187	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			1,028.58410	867.455	63.87	0.3813	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,519.30320	1,276.230	62.67	0.6173	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			1,033.70320	852.630	62.67	0.3827	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			1,370.35040	1,332.588	51.47	0.5609	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			1,377.15040	1,400.588	51.47	0.4391	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			1,366.75590	1,329.068	51.50	0.5598	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			1,383.55590	1,407.068	51.50	0.4402	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			1,363.17610	1,325.560	51.53	0.5587	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			1,389.97610	1,413.560	51.53	0.4413	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	720
TRY / R	On	11/12/2015	Foreign Exchange Future			4.53420		4.53010			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.48440		4.48200			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			154.71050	151.131	16.10	0.5688	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			114.61050	106.931	16.10	0.4312	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			149.36750	145.637	16.08	0.5565	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			119.26750	111.437	16.08	0.4435	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			144.14250	140.266	16.07	0.5442	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			124.04250	116.066	16.07	0.4558	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			212.77900	207.496	17.48	0.5192	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			220.77900	213.096	17.48	0.4808	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			208.18910	202.824	17.48	0.5117	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			226.18910	218.424	17.48	0.4883	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			203.94450	198.559	17.51	0.5042	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			231.94450	224.159	17.51	0.4958	0.00	0	0
Total TRY / R Option												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 TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.17710		1.11030			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.14810		1.07800			0.0000	1,148.10	1	1
Total ZMW / R Future									1,148.10	1	7,689
Total ZMW / R									1,148.10	1	7,689
Total Futures									883859121.60	61,425	1,070,642
Total Options									2530560.74	10,502	2,486,311
Grand Total:									886,389,682.34	71,927	3,556,953