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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/10/2015 Foreign Exchange Future			13.27850		13.30050			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.27320		13.30050			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.27320		13.30060			0.0000	0.00	0	1,000
\$ / R On 16/10/2015 Foreign Exchange Future			13.27540		13.30430			0.0000	0.00	0	0
\$ / R On 20/10/2015 Foreign Exchange Future			13.28470		13.31240			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.28930		13.31650			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.30300		13.32920			0.0000	0.00	0	350
\$ / R On 30/10/2015 Foreign Exchange Future			13.30760		13.33340			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.32130		13.34610			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.33270		13.35660			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.34880		13.37190			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.35110		13.37440			0.0000	2,002,665.00	150	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.35580		13.37950			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.36500		13.38970			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.36740		13.39220			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.39750		13.42530			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.40450		13.43290			0.0000	485,336,731.50	36,207	742,272
\$ / R On 21/12/2015 Foreign Exchange Future			13.42870		13.45750			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.48540		13.51340			0.0000	0.00	0	2,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.51850		13.54650			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.55630		13.58420			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/02/2016	Foreign Exchange Future			13.57280		13.60070			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.58690		13.61480			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.62230		13.65020			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.62940		13.65720			0.0000	13,629,400.00	1,000	70,817
\$ / R	On	16/03/2016	Foreign Exchange Future			13.63410		13.66190			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.65070		13.67840			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.66480		13.69260			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.71230		13.74000			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.73160		13.75950			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.80670		13.83500			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.83090		13.85940			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.83810		13.86670			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.84780		13.87640			0.0000	13,847,800.00	1,000	29,726
\$ / R	On	28/06/2016	Foreign Exchange Future			13.88410		13.91290			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.95540		13.98450			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.99290		14.02210			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.03040		14.05970			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.05790		14.08730			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.06290		14.09230			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.08040		14.10990			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.09040		14.11990			0.0000	14,090,400.00	1,000	2,624
\$ / R	On	28/09/2016	Foreign Exchange Future			14.11290		14.14250			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.18930		14.21890			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.28950		14.31890			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.33800		14.36740			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.35320		14.38250			0.0000	7,176,600.00	500	500
\$ / R	On	13/03/2017	Foreign Exchange Future			14.60820		14.63700			0.0000	0.00	0	0
Total \$ / R Future												536,083,596.50	39,857	855,237
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			0.23610	0.000	15.77	0.0000	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			749.73610	771.500	15.77	1.0000	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			423.97110	393.517	23.00	0.9939	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			3.47110	0.317	23.00	0.0061	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			2.60830	0.634	25.27	0.0078	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			592.00830	617.434	25.27	0.9922	0.00	0	0
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Call			4.37590	1.117	21.98	0.0108	0.00	0	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			700.07590	725.717	21.98	0.9892	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			105.87090	73.502	15.08	0.3660	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			183.47090	178.802	15.08	0.6340	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			44.81050	25.226	16.58	0.1508	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			362.41050	370.526	16.58	0.8492	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			138.19350	102.315	14.58	0.4692	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			135.79350	127.615	14.58	0.5308	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			98.77150	69.088	15.62	0.3154	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			242.27150	239.788	15.62	0.6846	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,529.22420	2,503.021	27.22	0.9999	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.02420	0.021	27.22	0.0001	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,179.29150	2,153.073	25.32	0.9996	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		0.09150	0.073	25.32	0.0004	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call		142.06650	112.197	15.41	0.3815	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put		252.86650	249.197	15.41	0.6185	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		104.94430	78.949	15.94	0.2889	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		335.74430	335.949	15.94	0.7111	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		0.86730	0.273	37.16	0.0010	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,651.66730	3,677.273	37.16	0.9990	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call		39.45800	26.397	17.98	0.1055	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put		706.05800	718.797	17.98	0.8945	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call		54.44640	38.623	17.47	0.1475	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put		591.04640	601.023	17.47	0.8525	0.00	0	13,360
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		432.26260	401.484	14.96	0.7440	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		86.16260	80.184	14.96	0.2560	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call		108.94240	89.610	16.74	0.2638	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put		462.84240	468.310	16.74	0.7362	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		656.80150	628.004	14.79	0.8919	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		30.70150	26.704	14.79	0.1081	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		47.54120	38.472	19.08	0.1130	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		940.94120	955.772	19.08	0.8870	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		454.58320	426.151	14.94	0.7328	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		97.98320	93.451	14.94	0.2672	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		361.45740	333.752	15.07	0.6420	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		144.85740	141.052	15.07	0.3580	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		105.05950	89.102	17.12	0.2405	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		558.45950	566.402	17.12	0.7595	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call		281.39760	254.966	15.28	0.5088	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put		259.49760	256.166	15.28	0.4912	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call		258.09930	234.370	15.47	0.4783	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put		286.19930	285.570	15.47	0.5217	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		389.55640	361.828	15.06	0.6334	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		167.65640	163.028	15.06	0.3666	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		383.28190	355.387	15.12	0.6209	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		178.88190	174.287	15.12	0.3791	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call		287.07160	260.392	15.32	0.5104	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put		262.67160	259.292	15.32	0.4896	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		412.09660	383.604	15.15	0.6382	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		172.59660	167.804	15.15	0.3618	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		159.82640	140.740	16.82	0.3080	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put		530.32640	534.940	16.82	0.6920	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		193.93600	172.536	16.45	0.3503	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		484.23600	487.536	16.45	0.6497	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		122.49560	106.084	17.53	0.2328	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		722.79560	731.084	17.53	0.7672	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		504.27460	474.468	14.95	0.6979	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	25/11/2015	Foreign Exchange Option	13.03	Put			142.07460	137.069	14.95	0.3021	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,592.65810	2,567.792	20.81	0.9986	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.45810	0.392	20.81	0.0014	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,243.23860	2,218.254	19.32	0.9969	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.03860	0.854	19.32	0.0031	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			811.32830	781.531	14.67	0.8728	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			49.12830	44.131	14.67	0.1272	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			155.17480	136.233	17.06	0.2847	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			612.97480	618.833	17.06	0.7153	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			8.87530	6.255	33.23	0.0121	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,066.67530	4,088.855	33.23	0.9879	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			284.95560	259.457	15.61	0.4764	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			322.75560	322.057	15.61	0.5236	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			207.66630	185.498	16.37	0.3671	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			465.46630	468.098	16.37	0.6329	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			184.85670	163.979	16.65	0.3321	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			522.65670	526.579	16.65	0.6679	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			377.63190	348.398	15.20	0.5823	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			225.43190	220.998	15.20	0.4177	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			372.20380	343.028	15.21	0.5767	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			230.00380	225.628	15.21	0.4233	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			330.75830	302.137	15.31	0.5316	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			268.55830	264.737	15.31	0.4684	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			631.54010	602.087	14.73	0.7873	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			89.34010	84.687	14.73	0.2127	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			572.93040	543.238	14.83	0.7492	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			110.73040	105.839	14.83	0.2508	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,116.60880	1,085.354	14.88	0.9233	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			31.30880	27.854	14.88	0.0767	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			995.01770	1,006.841	18.48	0.7955	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			169.51990	149.071	17.56	0.2660	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			786.61990	794.571	17.56	0.7340	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			156.24510	137.207	17.82	0.2470	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			843.34510	852.707	17.82	0.7530	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			142.85470	124.941	18.11	0.2271	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			909.95470	920.441	18.11	0.7729	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			197.79710	175.442	17.14	0.3056	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			684.89710	690.942	17.14	0.6944	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			179.85880	158.683	17.40	0.2806	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			746.95880	754.183	17.40	0.7194	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			177.73910	156.709	17.43	0.2776	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			754.83910	762.209	17.43	0.7224	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			228.24030	204.096	16.76	0.3468	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			595.34030	599.596	16.76	0.6532	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			220.20690	196.510	16.85	0.3361	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			617.30690	622.009	16.85	0.6639	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	13.91	Call			200.16670	177.662	17.11	0.3089	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			677.26670	683.162	17.11	0.6911	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			269.80330	243.591	16.31	0.4003	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			496.90330	499.091	16.31	0.5997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			263.43420	237.513	16.37	0.3923	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			510.53420	513.013	16.37	0.6077	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			251.13870	225.805	16.50	0.3766	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			538.23870	541.305	16.50	0.6234	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			279.64130	252.995	16.21	0.4126	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			476.74130	478.495	16.21	0.5874	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			276.32360	249.822	16.24	0.4085	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			483.42360	485.322	16.24	0.5915	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			273.04430	246.686	16.28	0.4044	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			490.14430	492.186	16.28	0.5956	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			293.30450	266.089	16.08	0.4293	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			450.40450	451.589	16.08	0.5707	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			289.82920	262.756	16.12	0.4251	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			456.92920	458.256	16.12	0.5749	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			282.99790	256.209	16.18	0.4167	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			470.09790	471.709	16.18	0.5833	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			350.79720	321.239	15.60	0.4959	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			357.89720	356.739	15.60	0.5041	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			326.43580	297.990	15.80	0.4686	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			393.53580	393.490	15.80	0.5314	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			318.77850	290.600	15.86	0.4597	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			405.87850	406.099	15.86	0.5403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			388.06520	356.323	15.41	0.5337	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			315.16520	311.823	15.41	0.4663	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			378.47230	346.900	15.44	0.5241	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			325.57230	322.400	15.44	0.4759	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			369.06630	337.667	15.48	0.5146	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			336.16630	333.167	15.48	0.4854	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			444.17270	411.658	15.25	0.5865	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			261.27270	257.158	15.25	0.4135	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			428.30380	395.974	15.29	0.5720	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			275.40380	271.474	15.29	0.4280	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			412.86190	380.738	15.34	0.5576	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			289.96190	286.238	15.34	0.4424	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			471.57640	438.793	15.17	0.6105	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			238.67640	234.293	15.17	0.3895	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			466.00070	433.267	15.19	0.6057	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			243.10070	238.767	15.19	0.3943	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			460.47080	427.790	15.20	0.6009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			247.57080	243.290	15.20	0.3991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			529.98480	496.830	15.02	0.6583	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			197.08480	192.330	15.02	0.3417	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	13.15	Call		500.18000	467.184	15.10	0.6345	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		217.28000	212.684	15.10	0.3655	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		488.59380	455.677	15.13	0.6249	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		225.69380	221.177	15.13	0.3751	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		661.14140	627.857	14.72	0.7494	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		128.24140	123.357	14.72	0.2506	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		593.19740	559.880	14.87	0.7048	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		160.29740	155.380	14.87	0.2952	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		560.99340	527.730	14.95	0.6818	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		178.09340	173.230	14.95	0.3182	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		733.67810	700.590	14.57	0.7913	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		100.77810	96.090	14.57	0.2087	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		696.84180	663.644	14.64	0.7707	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		113.94180	109.144	14.64	0.2293	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		689.61160	656.393	14.66	0.7665	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		116.71160	111.893	14.66	0.2335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		814.02560	779.577	14.54	0.8277	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		81.12560	75.077	14.54	0.1723	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		765.41190	730.960	14.51	0.8071	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		92.51190	86.460	14.51	0.1929	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		757.42730	723.301	14.52	0.8032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		94.52730	88.801	14.52	0.1968	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		923.18410	889.617	14.68	0.8665	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		60.28410	55.117	14.68	0.1335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		914.61500	880.978	14.67	0.8637	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		61.71500	56.478	14.67	0.1363	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		897.55850	863.783	14.65	0.8581	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		64.65850	59.283	14.65	0.1419	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,256.43020	1,225.274	15.06	0.9421	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		23.53020	20.773	15.06	0.0579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		983.91230	950.832	14.75	0.8846	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		51.01230	46.332	14.75	0.1154	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		931.78150	898.283	14.69	0.8692	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		58.88150	53.783	14.69	0.1308	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,303.39030	1,272.506	15.11	0.9489	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		20.49030	18.006	15.11	0.0511	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,293.96990	1,263.032	15.10	0.9476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		21.06990	18.532	15.10	0.0524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,275.17090	1,244.125	15.08	0.9449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		22.27090	19.625	15.08	0.0551	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,447.28640	1,416.534	15.38	0.9645	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		14.38640	12.034	15.38	0.0355	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,408.56370	1,377.636	15.25	0.9614	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		15.66370	13.136	15.25	0.0386	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,350.69510	1,320.066	15.16	0.9551	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		17.79510	15.566	15.16	0.0449	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	11.80	Call			1,642.28460	1,612.261	16.06	0.9768	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			9.38460	7.761	16.06	0.0232	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,544.52420	1,514.165	15.72	0.9713	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			11.62420	9.665	15.72	0.0287	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,495.83290	1,465.284	15.55	0.9681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			12.93290	10.784	15.55	0.0319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,839.00400	1,809.505	16.73	0.9848	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			6.10400	5.006	16.73	0.0152	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,829.13710	1,799.616	16.69	0.9845	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			6.23710	5.116	16.69	0.0155	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,691.32990	1,661.455	16.22	0.9791	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			8.42990	6.955	16.22	0.0209	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,434.55580	2,405.844	18.74	0.9958	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.65580	1.343	18.74	0.0042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,235.46380	2,206.583	18.07	0.9936	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			2.56380	2.083	18.07	0.0064	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,036.86060	2,007.729	17.40	0.9901	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			3.96060	3.229	17.40	0.0099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,232.92840	4,204.515	24.09	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.02840	0.015	24.09	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,182.93550	4,154.519	24.09	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.03550	0.019	24.09	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,484.38380	2,455.704	18.91	0.9963	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.48380	1.204	18.91	0.0037	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,282.92260	4,254.512	24.09	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.02260	0.011	24.09	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			22.22340	18.573	27.13	0.0333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,089.32340	3,114.073	27.13	0.9667	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.40250	0.228	32.23	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,337.50250	7,365.728	32.23	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			42.40530	35.242	22.48	0.0679	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			2,029.50530	2,050.742	22.48	0.9321	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			37.32170	30.863	23.00	0.0595	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,174.42170	2,196.363	23.00	0.9405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			30.99010	25.450	23.81	0.0489	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,398.09010	2,420.950	23.81	0.9511	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			64.14110	54.240	20.90	0.1037	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,601.24110	1,619.740	20.90	0.8963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			62.30730	52.621	21.01	0.1007	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,629.40730	1,648.121	21.01	0.8993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			47.13980	39.344	22.06	0.0758	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,914.23980	1,934.844	22.06	0.9242	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			83.87810	71.822	19.95	0.1356	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,350.97810	1,367.322	19.95	0.8644	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			79.76040	68.177	20.13	0.1290	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,396.86040	1,413.677	20.13	0.8710	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			72.90310	62.001	20.45	0.1179	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,480.00310	1,497.501	20.45	0.8821	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			118.53190	102.840	18.74	0.1901	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,055.63190	1,068.340	18.74	0.8099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			114.75720	99.432	18.85	0.1842	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,081.85720	1,094.932	18.85	0.8158	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			103.15380	89.001	19.21	0.1662	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,170.25380	1,184.501	19.21	0.8338	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			136.65160	119.283	18.26	0.2177	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			943.75160	954.783	18.26	0.7823	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			130.75670	113.918	18.40	0.2088	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			977.85670	989.418	18.40	0.7912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			127.91770	111.340	18.48	0.2045	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,310.77720	2,281.363	17.76	0.9924	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			3.27720	2.663	17.76	0.0076	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			179.64110	160.465	17.77	0.2632	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			872.14110	881.765	17.77	0.7368	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			19.97010	16.078	31.85	0.0239	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,432.47010	4,457.378	31.85	0.9761	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,659.05550	2,629.960	18.81	0.9964	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			1.55550	1.260	18.81	0.0036	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,320.70880	2,291.307	17.79	0.9926	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			3.20880	2.607	17.79	0.0074	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			764.40260	728.927	14.67	0.7275	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			181.00260	173.527	14.67	0.2725	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			226.24350	209.103	18.68	0.2647	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,159.74350	1,170.603	18.68	0.7353	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			139.73820	127.553	20.68	0.1666	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,753.23820	1,769.053	20.68	0.8334	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			702.72160	669.032	15.12	0.6612	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			266.22160	260.532	15.12	0.3388	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			125.88180	114.593	21.15	0.1502	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,899.38180	1,916.093	21.15	0.8498	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			501.62050	472.591	15.88	0.5235	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			455.12050	454.091	15.88	0.4765	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,775.18920	1,742.603	15.58	0.9509	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			28.68920	24.103	15.58	0.0491	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			788.61350	753.858	14.84	0.7108	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			212.11350	205.358	14.84	0.2892	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,011.03920	1,977.263	15.79	0.9596	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			26.83920	20.963	15.79	0.0404	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			150.47070	138.081	21.20	0.1649	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,966.27070	1,981.781	21.20	0.8351	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			423.78470	400.227	17.14	0.4196	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			753.08470	757.427	17.14	0.5804	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			601.60190	573.584	16.05	0.5456	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			486.80190	486.684	16.05	0.4544	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			243.55430	226.880	19.58	0.2487	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,468.75430	1,479.980	19.58	0.7513	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			154.74600	142.225	21.69	0.1594	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			2,179.94600	2,195.325	21.69	0.8406	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,856.92440	1,822.302	15.45	0.9384	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			42.12440	35.402	15.45	0.0616	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,256.08270	1,220.615	14.73	0.8237	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			135.88270	128.315	14.73	0.1763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			35.69600	29.453	15.85	0.0485	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,095.41230	2,061.187	15.77	0.9479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			38.21230	31.787	15.77	0.0521	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,222.69630	3,238.556	24.95	0.8832	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.49510	22.246	29.39	0.0242	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,599.29510	6,622.846	29.39	0.9758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,624.90700	2,592.741	16.68	0.9767	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			17.70700	13.341	16.68	0.0233	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,142.89600	2,108.853	15.85	0.9515	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,271.85020	2,285.839	21.78	0.8293	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			149.19970	136.857	22.77	0.1416	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,641.99970	2,657.457	22.77	0.8584	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			132.77670	121.126	23.84	0.1237	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,975.57670	2,991.726	23.84	0.8763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			129.89630	117.956	24.95	0.1168	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,520.93180	1,530.954	19.65	0.7371	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			259.08480	241.997	19.99	0.2456	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,631.88480	1,642.597	19.99	0.7544	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			227.72540	211.822	20.58	0.2168	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,840.52540	1,852.422	20.58	0.7832	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			179.05020	165.239	21.78	0.1707	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,264.18610	1,272.453	18.84	0.6898	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			311.06730	292.171	19.13	0.2924	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,353.86730	1,362.771	19.13	0.7076	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			302.37050	283.758	19.26	0.2846	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,395.17050	1,404.358	19.26	0.7154	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			278.13180	260.354	19.65	0.2629	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			969.13900	974.908	17.85	0.6186	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			391.43360	370.155	18.11	0.3611	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,044.23360	1,050.755	18.11	0.6389	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			349.30140	329.232	18.60	0.3256	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,192.10140	1,199.832	18.60	0.6744	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			331.38610	311.853	18.84	0.3102	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			576.38760	577.725	16.36	0.4790	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			554.28170	528.850	16.69	0.4865	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			657.08170	659.450	16.69	0.5135	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			493.59130	469.503	17.15	0.4417	0.00	0	788

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	13.94	Put		776.39130	780.103	17.15	0.5583	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		416.33900	394.308	17.85	0.3814	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		378.10150	375.491	15.51	0.3733	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		659.27330	631.323	16.06	0.5571	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		502.07330	501.923	16.06	0.4429	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		637.28200	609.897	16.17	0.5431	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		530.08200	530.497	16.17	0.4569	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		603.58760	577.125	16.36	0.5210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		245.29040	240.334	14.81	0.2810	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		862.78380	831.018	15.15	0.6743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		305.58380	301.618	15.15	0.3257	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		807.13070	776.179	15.38	0.6445	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		349.93070	346.779	15.38	0.3555	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		775.30150	744.891	15.51	0.6267	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		141.10170	133.489	14.69	0.1807	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,102.66750	1,068.174	14.74	0.7741	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		185.46750	178.774	14.74	0.2259	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,058.56210	1,024.487	14.76	0.7589	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		201.36210	195.087	14.76	0.2411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		952.49040	919.734	14.81	0.7190	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		70.27360	62.544	15.01	0.0962	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,622.14270	1,586.535	14.93	0.8975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		74.94270	67.135	14.93	0.1025	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,487.88820	1,452.158	14.68	0.8766	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		90.68820	82.758	14.68	0.1234	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,248.30170	1,212.889	14.69	0.8193	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		65.02090	57.408	15.11	0.0891	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		1,685.68130	1,650.189	15.04	0.9062	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		68.48130	60.789	15.04	0.0938	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,676.57220	1,641.060	15.03	0.9050	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		69.37220	61.660	15.03	0.0950	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,667.47360	1,631.944	15.01	0.9038	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		52.02180	44.841	15.39	0.0713	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		1,805.00920	1,769.808	15.26	0.9208	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		57.80920	50.408	15.26	0.0792	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		1,768.11840	1,732.818	15.19	0.9165	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		60.91840	53.418	15.19	0.0835	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		1,722.22090	1,686.808	15.11	0.9109	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		1,907.19200	1,872.300	15.44	0.9315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		49.99200	42.900	15.44	0.0685	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		1,879.22180	1,844.241	15.39	0.9287	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		329.57740	310.111	18.96	0.3061	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		1,297.67740	1,306.011	18.96	0.6939	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		741.68710	712.071	15.72	0.6040	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		419.78710	417.971	15.72	0.3960	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call		288.57980	270.541	19.78	0.2637	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			1,580.17980	1,589.841	19.78	0.7363	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			615.19070	589.122	16.45	0.5168	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			606.79070	608.422	16.45	0.4832	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			188.77580	174.320	22.13	0.1696	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,456.17580	2,469.520	22.13	0.8304	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,948.87290	1,913.406	15.39	0.9269	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			56.27290	48.606	15.39	0.0731	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			704.61310	677.050	16.04	0.5658	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			512.01310	512.250	16.04	0.4342	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			262.71890	245.308	20.43	0.2357	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,820.11890	1,830.509	20.43	0.7643	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			586.16450	561.750	17.20	0.4647	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			816.16450	819.450	17.20	0.5353	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			284.67160	266.392	20.73	0.2381	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,964.67160	1,974.092	20.73	0.7619	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			272.51310	254.815	21.24	0.2224	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,173.01310	2,183.215	21.24	0.7776	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			212.60960	196.790	22.66	0.1728	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,743.10960	2,755.190	22.66	0.8272	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,027.24980	1,991.882	15.41	0.9186	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			67.74980	60.282	15.41	0.0814	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			791.24220	763.509	16.07	0.5805	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			531.74220	531.909	16.07	0.4195	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,114.02770	2,078.088	15.36	0.9122	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			79.02770	71.388	15.36	0.0878	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			885.77310	858.627	16.14	0.5948	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			550.77310	551.927	16.14	0.4052	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			283.87990	265.454	22.09	0.2108	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,578.87990	2,588.754	22.09	0.7892	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			243.37420	225.636	23.57	0.1767	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			3,108.37420	3,118.936	23.57	0.8233	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,785.44510	1,749.698	14.86	0.8656	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			126.04510	118.798	14.86	0.1344	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			387.42580	366.721	20.58	0.2799	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,978.02580	1,985.821	20.58	0.7201	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,016.30180	989.382	15.63	0.6464	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			449.60180	451.282	15.63	0.3536	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,011.32140	984.442	15.66	0.6441	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			454.62140	456.342	15.66	0.3559	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,021.30960	994.346	15.61	0.6488	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			444.60960	446.246	15.61	0.3512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,028.60210	1,000.788	15.63	0.6478	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			452.20210	452.988	15.63	0.3522	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			920.60880	893.955	16.19	0.5953	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			574.20880	576.155	16.19	0.4047	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,079.96990	1,051.700	15.38	0.6712	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	13.20	Put			403.56990	403.900	15.38	0.3288	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,033.61760	1,005.754	15.60	0.6501	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			447.21760	447.954	15.60	0.3499	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			278.08900	259.246	22.80	0.1965	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,931.68900	2,941.446	22.80	0.8035	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,023.61800	995.850	15.65	0.6454	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			457.21800	458.050	15.65	0.3546	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			933.92140	907.109	16.12	0.6020	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			557.52140	559.309	16.12	0.3980	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			263.26020	243.630	24.71	0.1763	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,446.86020	3,455.830	24.71	0.8237	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			493.36420	471.161	19.42	0.3470	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,546.96420	1,553.361	19.42	0.6530	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			305.81770	286.393	22.18	0.2169	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,659.41770	2,668.593	22.18	0.7831	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			238.22960	217.457	28.29	0.1455	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,531.82960	4,539.657	28.29	0.8545	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			267.53420	248.413	23.75	0.1844	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,201.13420	3,210.613	23.75	0.8156	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			265.32070	245.958	24.21	0.1804	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,318.92070	3,328.158	24.21	0.8196	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,840.08020	1,804.242	14.90	0.8698	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			123.68020	116.442	14.90	0.1302	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,260.32160	1,229.028	15.02	0.7361	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			293.92160	291.228	15.02	0.2639	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,201.10730	1,170.790	15.11	0.7164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			324.70730	322.990	15.11	0.2836	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,202.52350	2,166.058	15.31	0.9072	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			89.62350	81.958	15.31	0.0928	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			976.53240	950.039	16.11	0.6081	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			563.63240	565.939	16.11	0.3919	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			297.32590	277.546	22.89	0.2020	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,004.42590	3,013.446	22.89	0.7980	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			283.66280	263.245	24.32	0.1853	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,410.76280	3,419.145	24.32	0.8147	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,059.26960	1,033.929	16.13	0.6190	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			574.76960	578.529	16.13	0.3810	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			327.24370	308.259	24.36	0.2012	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,472.74370	3,482.859	24.36	0.7988	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			322.57600	302.768	25.51	0.1919	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,788.07600	3,797.368	25.51	0.8081	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,283.80560	2,246.524	15.28	0.9035	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			99.30560	91.124	15.28	0.0965	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,576.25110	1,542.694	14.81	0.7837	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			254.15110	249.793	14.81	0.2163	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			524.51500	501.230	20.53	0.3230	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,022.41500	2,028.330	20.53	0.6770	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,368.60090	2,330.429	15.26	0.9006	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			108.90090	100.029	15.26	0.0994	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,144.91930	1,118.504	16.11	0.6297	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			585.21930	588.104	16.11	0.3703	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			369.80670	344.982	25.99	0.2020	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,010.10670	4,014.582	25.99	0.7980	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			368.18200	342.688	26.79	0.1966	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,238.48200	4,242.288	26.79	0.8034	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			384.92460	363.249	26.26	0.2060	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,097.62460	4,105.349	26.26	0.7940	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,174.67910	1,149.177	16.11	0.6334	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			587.37910	591.277	16.11	0.3666	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,088.87890	1,063.928	16.61	0.5957	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			701.57890	706.028	16.61	0.4043	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			385.44640	363.923	26.06	0.2075	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			4,038.14640	4,046.023	26.06	0.7925	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,062.62060	1,037.869	16.81	0.5820	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			750.32060	754.969	16.81	0.4180	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			394.89530	374.388	24.52	0.2210	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,602.59530	3,611.488	24.52	0.7790	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,300.90870	1,272.788	15.68	0.6747	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			491.00870	492.388	15.68	0.3253	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,295.36080	1,267.371	15.70	0.6728	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			495.46080	496.971	15.70	0.3272	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,306.47830	1,278.228	15.67	0.6766	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			486.57830	487.828	15.67	0.3234	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,306.38730	1,278.158	15.69	0.6739	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			496.48730	497.758	15.69	0.3261	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			409.57270	383.543	25.73	0.2149	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,989.67270	3,993.143	25.73	0.7851	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,317.50390	1,289.024	15.66	0.6777	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			487.60390	488.624	15.66	0.3223	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,311.93470	1,283.580	15.67	0.6758	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			492.03470	493.180	15.67	0.3242	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			413.62010	386.241	27.88	0.2021	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,681.12010	4,683.341	27.88	0.7979	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,460.61280	2,420.685	15.19	0.8988	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			118.11280	107.785	15.19	0.1012	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,235.60740	1,209.527	16.08	0.6406	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			593.10740	596.627	16.08	0.3594	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			415.04650	394.799	27.54	0.2075	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,522.54650	4,531.899	27.54	0.7925	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,543.85640	2,504.087	15.19	0.8974	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			124.95640	114.787	15.19	0.1026	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,319.77960	1,292.699	16.11	0.6499	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	26/10/2016	Foreign Exchange Option	13.50	Put			600.87960	603.399	16.11	0.3501	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			414.00030	387.561	27.66	0.1976	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,965.10030	4,968.260	27.66	0.8024	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			403.44950	377.390	27.66	0.1934	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			5,034.54950	5,038.090	27.66	0.8066	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,431.78120	1,403.671	16.26	0.6609	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			612.88120	614.171	16.26	0.3391	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			395.56290	371.652	27.55	0.1850	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,476.66290	5,482.152	27.55	0.8150	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,649.25650	2,610.123	15.17	0.8974	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			130.35650	120.623	15.17	0.1026	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,009.42380	1,973.779	15.21	0.8002	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			292.02380	285.779	15.21	0.1998	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,001.86580	1,966.299	15.21	0.7988	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			294.46580	288.299	15.21	0.2012	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,016.99620	1,981.274	15.21	0.8015	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			289.59620	283.274	15.21	0.1985	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,597.03790	1,567.135	15.92	0.6990	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			524.53790	523.935	15.92	0.3010	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,498.21870	1,469.637	16.28	0.6678	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			615.71870	616.437	16.28	0.3322	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			369.89990	348.076	26.99	0.1743	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,790.68050	5,798.392	26.99	0.8284	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,718.26060	2,679.710	15.24	0.8965	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			135.76060	126.510	15.24	0.1035	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,737.39990	5,744.876	26.99	0.8257	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,608.41220	1,578.298	15.89	0.7022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			515.91220	515.098	15.89	0.2978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,602.71530	1,572.709	15.91	0.7006	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			520.21530	519.509	15.91	0.2994	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			363.18050	341.592	26.99	0.1716	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,096.26980	1,069.723	19.91	0.4629	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,819.26980	1,821.523	19.91	0.5371	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,101.53890	1,074.978	19.87	0.4649	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,804.53890	1,806.778	19.87	0.5351	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,098.90290	1,072.356	19.89	0.4639	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,811.90290	1,814.156	19.89	0.5361	0.00	0	0
Total \$ / R Option												0.00	0	2,077,820
Total \$ / R												536,083,596.50	39,857	2,933,057
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.40450		13.43290			0.0000	1,112,573.50	83	601
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		13.62940		13.65720			0.0000	272,588.00	20	189
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		13.84780		13.87640			0.0000	0.00	0	119
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.09040		14.11990			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 \$ / R MAXI Future												1,385,161.50	103	909
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put		1,044.55070		866.125	15.89	0.0258	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call		158,357.13560		155,335.327	15.85	0.9736	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		1,067.13560		885.327	15.85	0.0264	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		160,312.43620		157,297.339	15.92	0.9747	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		1,022.43620		847.339	15.92	0.0253	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		159,334.55070		156,316.125	15.89	0.9742	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		137,748.85930		134,176.408	14.64	0.8532	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		11,028.85930		10,236.408	14.64	0.1468	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		136,924.98610		133,353.411	14.64	0.8512	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		11,204.98610		10,413.411	14.64	0.1488	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		136,103.44630		132,532.687	14.65	0.8492	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		11,383.44630		10,592.686	14.65	0.1508	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		96,123.34300		93,410.877	15.97	0.6156	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		52,483.34300		52,630.877	15.97	0.3844	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		95,661.53510		92,954.500	16.00	0.6133	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		53,021.53510		53,174.500	16.00	0.3867	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		95,202.73270		92,500.718	16.02	0.6110	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		53,562.73270		53,720.718	16.02	0.3890	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		71,733.56770		69,227.369	19.42	0.4045	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		160,743.56770		161,187.369	19.42	0.5955	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		72,192.40830		69,685.685	19.38	0.4069	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		159,202.40830		159,645.685	19.38	0.5931	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		71,962.15990		69,456.230	19.40	0.4057	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		159,972.15990		160,416.230	19.40	0.5943	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												1,385,161.50	103	909
£ / R	On	11/12/2015	Foreign Exchange Future			20.56030		20.55480		0.0000	27,962,008.00	1,360	33,288	
£ / R	On	14/03/2016	Foreign Exchange Future			20.89800		20.89090		0.0000	20,898,000.00	1,000	4,281	
£ / R	On	13/06/2016	Foreign Exchange Future			21.22660		21.22000		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			21.59360		21.58770		0.0000	0.00	0	0	
Total £ / R Future												48,860,008.00	2,360	37,569
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,696.19520	2,701.986	17.36	0.9787	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			11.39520	11.686	17.36	0.0213	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,409.70700	2,415.786	16.40	0.9713	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			14.90700	15.486	16.40	0.0287	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,085.36650	2,091.949	15.32	0.9591	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			20.56650	21.649	15.32	0.0409	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,075.59860	2,082.199	15.29	0.9586	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			20.79860	21.899	15.29	0.0414	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	18.51	Call			2,066.08720	2,072.690	15.29	0.9578	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			21.28720	22.390	15.29	0.0422	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,275.21460	1,279.867	15.46	0.8310	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			120.41460	119.567	15.46	0.1690	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			837.44770	840.719	15.63	0.6800	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			282.64770	280.419	15.63	0.3200	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			762.07610	765.141	15.67	0.6453	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			327.27610	324.841	15.67	0.3547	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			696.81780	699.692	15.70	0.6127	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			372.01780	369.392	15.70	0.3873	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			640.70880	643.410	15.73	0.5826	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			415.90880	413.110	15.73	0.4174	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			446.84070	449.029	16.12	0.4571	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			642.04070	638.729	16.12	0.5429	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			439.35270	441.528	16.16	0.4514	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			654.55270	651.228	16.16	0.5486	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			424.70960	426.856	16.22	0.4401	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			679.90960	676.556	16.22	0.5599	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			303.43490	305.370	16.85	0.3393	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			948.63490	945.069	16.85	0.6607	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			266.06680	267.930	17.09	0.3053	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			1,061.26680	1,057.630	17.09	0.6947	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			233.13140	234.926	17.33	0.2740	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,178.33140	1,174.626	17.33	0.7260	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			175.42370	177.041	17.84	0.2160	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,440.62370	1,436.741	17.84	0.7840	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			48.23350	48.767	19.62	0.0696	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,693.43350	2,688.467	19.62	0.9304	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,896.76240	1,902.332	14.70	0.8266	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			195.86240	194.332	14.70	0.1734	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,888.76410	1,894.315	14.70	0.8252	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			197.86410	196.315	14.70	0.1748	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,880.78100	1,886.310	14.70	0.8238	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			199.88100	198.310	14.70	0.1762	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,448.04900	1,449.151	15.26	0.6350	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			718.04900	712.551	15.26	0.3650	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,442.93800	1,444.048	15.27	0.6334	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			722.93800	717.448	15.27	0.3666	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,437.84410	1,438.968	15.28	0.6319	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			727.84410	722.368	15.28	0.3681	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,997.02540	1,991.146	16.63	0.6543	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,532.01830	1,525.103	18.16	0.4629	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			760.57790	753.266	22.59	0.2813	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,314.97790	4,307.666	22.59	0.7187	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			901.42540	895.546	16.63	0.3457	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,564.75930	1,557.858	18.14	0.5392	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,519.15930	1,512.258	18.14	0.4608	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,561.18340	1,554.275	18.15	0.5382	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,525.58340	1,518.675	18.15	0.4618	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,557.61830	1,550.703	18.16	0.5371	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			973.48370	974.641	18.30	0.3957	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,375.78370	2,371.041	18.30	0.6043	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			971.25170	972.408	18.32	0.3949	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,383.55170	2,378.808	18.32	0.6051	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			969.02720	970.175	18.33	0.3941	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,391.32720	2,386.575	18.33	0.6059	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												48,860,008.00	2,360	161,777
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11181		0.11175			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11394		0.11386			0.0000	0.00	0	173
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11603		0.11596			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,307
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.72340	1.369	20.84	0.0045	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,186.42540	1,188.734	14.85	0.9702	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			11.92540	7.934	14.85	0.0298	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			386.57620	375.889	15.40	0.6150	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			212.07620	195.089	15.40	0.3850	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,176.22340	2,182.169	20.84	0.9955	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			321.28880	306.852	18.44	0.3546	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			934.98880	913.152	18.44	0.6454	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,443.38750	1,441.469	15.37	0.9126	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			57.08750	47.769	15.37	0.0874	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			695.65560	683.950	15.88	0.6526	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			309.35560	290.250	15.88	0.3474	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			952.31450	925.309	18.41	0.5587	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			332.47640	313.706	20.75	0.2797	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,736.87640	1,710.606	20.75	0.7203	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			960.65810	945.795	16.16	0.6806	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			365.05810	342.695	16.16	0.3194	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			547.91450	528.409	18.41	0.4413	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,307
€ / R	On	26/10/2015	Foreign Exchange Future			15.12560		15.12590			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.25660		15.25870			0.0000	196,489,751.40	12,879	84,126
€ / R	On	25/01/2016	Foreign Exchange Future			15.39490		15.39640			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.54090		15.54180			0.0000	16,240,240.50	1,045	38,318
€ / R	On	13/06/2016	Foreign Exchange Future			15.82270		15.82370			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	19/09/2016	Foreign Exchange Future			16.14260		16.14410			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.47470		16.47400			0.0000	0.00	0	0
Total € / R Future												212,729,991.90	13,924	122,694
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			808.41020	804.332	16.29	0.9563	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			12.51020	8.732	16.29	0.0437	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			798.81990	794.644	16.23	0.9548	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			12.91990	9.044	16.23	0.0452	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			789.25200	784.968	16.18	0.9533	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			13.35200	9.368	16.18	0.0467	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			321.83290	305.610	15.75	0.6769	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			115.93290	100.010	15.75	0.3231	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			106.78580	99.608	19.07	0.1649	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,348.08580	1,343.008	19.07	0.8351	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			521.26620	508.523	15.95	0.6000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			302.56620	291.923	15.95	0.4000	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			396.51410	383.687	16.20	0.4998	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			427.81410	417.087	16.20	0.5002	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			231.73800	220.706	17.26	0.3274	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			753.03800	744.106	17.26	0.6726	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			549.47220	536.839	15.91	0.6200	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			280.77220	270.239	15.91	0.3800	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			543.75030	531.093	15.92	0.6160	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			285.05030	274.493	15.92	0.3840	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			538.06850	525.389	15.93	0.6120	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			289.36850	278.789	15.93	0.3880	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,395.03120	1,388.959	16.04	0.9284	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			36.33120	32.359	16.04	0.0716	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,276.68740	1,269.807	15.93	0.9083	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			47.98740	43.207	15.93	0.0917	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,216.07640	2,212.993	18.19	0.9844	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			7.37640	6.393	18.19	0.0156	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,441.23860	1,435.455	16.09	0.9352	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			32.53860	28.855	16.09	0.0648	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,041.03870	1,032.297	15.69	0.8530	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			82.33870	75.697	15.69	0.1470	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,308.91400	4,306.765	24.79	0.9996	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.21400	0.165	24.79	0.0004	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			967.95490	957.210	14.98	0.7499	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			201.55490	192.310	14.98	0.2501	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			823.14020	811.729	15.21	0.6853	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			276.74020	266.829	15.21	0.3147	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			780.61980	769.062	15.29	0.6639	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			304.21980	294.162	15.29	0.3361	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			982.67190	971.972	14.99	0.7552	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			196.27190	187.072	14.99	0.2448	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			975.30030	964.576	14.99	0.7526	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			198.90030	189.676	14.99	0.2474	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			42.35340	38.587	16.14	0.0538	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			922.44490	912.997	16.90	0.5721	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			456.09920	446.039	17.29	0.3874	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,064.29920	1,055.139	17.29	0.6126	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,526.76380	2,522.496	16.35	0.9552	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			34.96380	31.596	16.35	0.0448	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,384.15340	2,379.487	16.14	0.9462	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			365.41700	356.291	15.26	0.3322	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			896.62830	886.409	15.39	0.6447	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			404.82830	395.509	15.39	0.3553	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,785.12870	1,778.610	15.24	0.8874	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			93.32870	87.710	15.24	0.1126	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			514.24490	503.897	16.90	0.4279	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			115.68510	109.533	15.03	0.1365	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,180.25170	1,171.193	14.97	0.7552	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			238.45170	230.293	14.97	0.2448	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			417.23230	407.437	17.58	0.3592	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,175.43230	1,166.537	17.58	0.6408	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			947.21700	937.191	15.26	0.6678	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			109.67900	103.673	15.05	0.1304	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,652.74730	1,645.815	15.03	0.8682	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			110.94730	104.915	15.03	0.1318	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			734.76110	724.168	15.86	0.5631	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			562.96110	553.268	15.86	0.4369	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,627.48510	1,620.433	15.03	0.8635	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,644.30800	1,637.337	15.03	0.8667	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			112.50800	106.437	15.03	0.1333	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			982.21510	972.335	15.17	0.6832	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			340.41510	331.435	15.17	0.3168	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,661.47900	1,654.573	15.05	0.8696	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			812.47200	800.688	16.72	0.5022	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			948.77200	937.988	16.72	0.4978	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,812.27530	1,804.677	14.71	0.8310	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			188.57530	181.977	14.71	0.1690	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			546.43860	536.256	15.48	0.3636	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,120.18840	1,109.052	15.45	0.6405	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			536.48840	526.352	15.45	0.3595	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,115.15440	1,103.995	15.46	0.6385	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			541.45440	531.295	15.46	0.3615	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,110.13860	1,098.956	15.48	0.6364	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,628.80520	1,622.750	15.06	0.7253	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			434.70520	430.150	15.06	0.2747	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,622.56760	1,616.498	15.07	0.7237	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			438.46760	433.898	15.07	0.2763	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	14.94	Call			1,635.06200	1,629.026	15.05	0.7270	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			430.96200	426.426	15.05	0.2730	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,610.31400	1,602.346	18.29	0.5218	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,091.35630	1,084.114	18.30	0.4771	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,617.35630	1,609.414	18.30	0.5229	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,088.42390	1,081.192	18.32	0.4760	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,624.42390	1,616.492	18.32	0.5240	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,094.31400	1,087.046	18.29	0.4782	0.00	0	0
Total € / R Option												0.00	0	341,570
Total € / R												212,729,991.90	13,924	464,264
AUS / R	On	11/12/2015	Foreign Exchange Future			9.84310		9.82380			0.0000	9,843,100.00	1,000	10,233
AUS / R	On	14/03/2016	Foreign Exchange Future			9.96150		9.94140			0.0000	1,494,225.00	150	5,014
AUS / R	On	13/06/2016	Foreign Exchange Future			10.08060		10.06130			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.21760		10.19940			0.0000	0.00	0	0
Total AUS / R Future												11,337,325.00	1,150	15,247
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			20.87190	20.155	10.94	0.0965	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			300.41910	316.376	10.65	0.7259	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,473.83100	2,493.127	20.00	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.03100	0.027	20.00	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			544.67190	563.255	10.94	0.9035	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,573.82290	2,593.120	20.49	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			76.61910	73.276	10.65	0.2741	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			60.66070	65.074	11.93	0.2382	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			436.86070	421.974	11.93	0.7618	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.02290	0.020	20.49	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,523.82660	2,543.123	20.25	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02660	0.023	20.25	0.0001	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			577.70690	585.585	11.55	0.7529	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			126.30690	114.085	11.55	0.2471	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			570.76760	578.484	11.56	0.7483	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			129.36760	116.984	11.56	0.2517	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			563.87570	571.432	11.57	0.7437	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			132.47570	119.932	11.57	0.2563	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			437.24090	439.515	13.34	0.5220	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			455.94090	438.915	13.34	0.4780	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			433.36690	435.252	13.35	0.5184	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			462.06690	444.652	13.35	0.4816	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			429.52530	431.026	13.37	0.5148	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			468.22530	450.426	13.37	0.4852	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			574.29570	560.680	14.30	0.4702	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			571.56660	576.334	14.26	0.5353	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			562.16660	548.734	14.26	0.4647	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			567.53580	572.220	14.28	0.5325	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			568.13580	554.620	14.28	0.4675	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			563.69570	568.280	14.30	0.5298	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												11,337,325.00	1,150	15,850
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.34230		10.38620			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.51240		10.55590			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			174.37380	155.293	13.38	0.4005	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			288.17380	312.993	13.38	0.5995	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			170.92100	152.139	13.41	0.3941	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			294.72100	319.839	13.41	0.6059	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			177.88930	158.509	13.34	0.4070	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			281.68930	306.209	13.34	0.5930	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			556.30320	577.467	14.91	0.5948	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			308.47760	285.816	14.85	0.4122	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			542.57760	563.416	14.85	0.5878	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			305.32350	282.823	14.88	0.4087	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			549.42350	570.423	14.88	0.5913	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			302.20320	279.867	14.91	0.4052	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			13.97010		13.98690			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.25790		14.27440			0.0000	0.00	0	1,636
Total CHF / R Future												0.00	0	8,908
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			388.78120	395.610	16.82	0.4989	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			371.49780	361.561	16.85	0.4970	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			394.59780	401.461	16.85	0.5030	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			380.30940	369.901	16.80	0.5052	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			383.40940	389.801	16.80	0.4948	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			375.68120	365.710	16.82	0.5011	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			393.37270	385.347	18.24	0.3581	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,108.97270	1,117.446	18.24	0.6419	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			391.06000	383.022	18.26	0.3563	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,116.66000	1,125.122	18.26	0.6437	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			388.76400	380.717	18.28	0.3544	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,124.36400	1,132.817	18.28	0.6456	0.00	0	0
Total CHF / 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 CHF / R												0.00	0	8,908
CNH / R	On	11/12/2015	Foreign Exchange Future			2.10910		2.10530			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.12860		2.12300			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,146.11320	1,158.598	15.60	0.7860	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			193.11320	167.598	15.60	0.2140	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,305.12630	1,320.915	15.80	0.8263	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			152.12630	129.915	15.80	0.1737	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,224.13140	1,238.396	15.68	0.8071	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			171.13140	147.396	15.68	0.1929	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,293.23090	1,235.191	16.00	0.5877	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			590.56340	588.897	16.08	0.3960	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,360.56340	1,302.897	16.08	0.6040	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			561.54160	558.138	16.16	0.3801	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,431.54160	1,372.138	16.16	0.6199	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			623.23090	621.191	16.00	0.4123	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.04830		2.05010			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.08780		2.08940			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			839.63450	812.849	18.35	0.6144	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			438.63450	429.849	18.35	0.3856	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			959.50220	932.040	18.25	0.6654	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			358.50220	349.040	18.25	0.3346	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			898.28270	871.117	18.30	0.6401	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			397.28270	388.117	18.30	0.3599	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			748.85260	728.466	18.39	0.4262	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,354.85260	1,350.466	18.39	0.5738	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			716.79240	696.701	18.49	0.4118	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,422.79240	1,418.701	18.49	0.5882	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			782.30540	761.634	18.29	0.4410	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,288.30540	1,283.634	18.29	0.5590	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			0.12890		0.12890			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12830		0.12830			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12740		0.12740			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 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			0.06580		0.06610			0.0000	0.00	0	28,268
NGN / R On 14/03/2016 Foreign Exchange Future			0.06260		0.06260			0.0000	0.00	0	0
NGN / R On 13/06/2016 Foreign Exchange Future			0.05980		0.05960			0.0000	0.00	0	0
Total NGN / R Future									0.00	0	28,268
Total NGN / R									0.00	0	28,268
NZ\$ / R On 19/10/2015 Foreign Exchange Future			8.94570		8.92120			0.0000	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.99410		8.96920			0.0000	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Future			9.08680		9.06140			0.0000	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Future			9.17990		9.15390			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			70.39110	75.524	14.70	0.5165	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.94	Put			89.19110	69.824	14.70	0.4835	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.95	Call			66.21780	70.180	14.63	0.4946	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.95	Put			95.01780	74.480	14.63	0.5054	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.96	Call			62.23730	65.800	14.70	0.4728	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.96	Put			101.03730	80.100	14.70	0.5272	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.90	Call			89.08060	99.034	15.00	0.6014	0.00	0	0
NZ\$ / R On 19/10/2015 Foreign Exchange Option	8.90	Put			67.88060	53.334	15.00	0.3986	0.00	0	12,000
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			115.79630	117.082	10.97	0.4145	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			236.59630	212.982	10.97	0.5855	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			112.63720	113.777	11.02	0.4053	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			243.43720	219.677	11.02	0.5947	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			109.55850	110.559	11.06	0.3963	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			250.35850	226.459	11.06	0.6037	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Call			267.95990	273.926	12.70	0.4882	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put			346.55990	327.126	12.70	0.5118	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call			264.30770	270.150	12.73	0.4831	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put			352.90770	333.351	12.73	0.5169	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call			260.70280	266.427	12.76	0.4779	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put			359.30280	339.627	12.76	0.5221	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Call			475.30010	484.769	13.26	0.5895	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Put			331.40010	314.869	13.26	0.4105	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Call			485.14570	494.747	13.23	0.5976	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Put			321.24570	304.847	13.23	0.4024	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Call			480.20180	489.738	13.24	0.5935	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Put			326.30180	309.838	13.24	0.4065	0.00	0	0
Total NZ\$ / R Option									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
Total NZ\$ / R												0.00	0	12,000
QUANTO €On	11/12/2015	Foreign Exchange Future			1.13820		1.13590				0.0000	0.00	0	120
QUANTO €On	14/03/2016	Foreign Exchange Future			1.14020		1.13800				0.0000	0.00	0	0
QUANTO €On	13/06/2016	Foreign Exchange Future			1.14260		1.14030				0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	120
Total QUANTO € / \$												0.00	0	120
RAIN	On 11/12/2015	Foreign Exchange Future			23,794.80000		23,791.37000				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			9.58130		9.63020				0.0000	0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Future			9.72040		9.76780				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			839.64330	803.301	44.91	0.5868		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Put			569.44330	582.001	44.91	0.4132		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Call			891.35790	854.608	47.62	0.5904		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Put			601.15790	613.308	47.62	0.4096		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Call			865.51390	828.966	46.27	0.5886		0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Put			585.31390	597.666	46.27	0.4114		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Call			725.38330	804.727	36.47	0.5029		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.98	Put			937.58330	1,064.327	36.47	0.4971		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Call			742.01220	821.550	37.30	0.5033		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	9.99	Put			964.21220	1,091.150	37.30	0.4967		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Call			758.65690	838.387	38.13	0.5037		0.00	0	0
SGD / R	On 14/03/2016	Foreign Exchange Option	10.00	Put			990.85690	1,117.987	38.13	0.4963		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			4.50550		4.53600				0.0000	0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Future			4.46110		4.49210				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			123.03990	101.106	12.81	0.5368		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Put			77.03990	85.606	12.81	0.4632		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Call			117.14540	95.691	12.76	0.5197		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Put			81.14540	90.191	12.76	0.4803		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Call			111.40700	91.085	12.80	0.5027		0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Put			85.40700	95.585	12.80	0.4973		0.00	0	0
TRY / R	On 14/03/2016	Foreign Exchange Option	4.49	Call			177.30560	162.845	15.26	0.4938		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			175.20560	191.745	15.26	0.5062	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			172.32230	158.564	15.28	0.4849	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			180.22230	197.464	15.28	0.5151	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			167.94460	154.371	15.30	0.4761	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			185.84460	203.271	15.30	0.5239	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.11660		1.11080			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.08850		1.08100			0.0000	0.00	0	1
Total ZMW / R Future												0.00	0	7,689
Total ZMW / R												0.00	0	7,689
Total Futures												810396082.90	57,394	1,112,896
Total Options												0.00	0	2,556,201
Grand Total:												810,396,082.90	57,394	3,669,097