



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/10/2015 Foreign Exchange Future			13.54000		13.68600			0.0000	113,059,000.00	8,350	0
\$ / R On 30/10/2015 Foreign Exchange Future			13.53730		13.68600			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.54910		13.70010			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.56070		13.71170			0.0000	0.00	0	0
\$ / R On 11/11/2015 Foreign Exchange Future			13.56300		13.68100			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.57690		13.72810			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.57930		13.73040			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.58390		13.73510			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.59320		13.74440			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.59550		13.74680			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.59780		13.74910			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.62630		13.77790			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.63350		13.78530			0.0000	956,199,156.00	70,136	599,232
\$ / R On 21/12/2015 Foreign Exchange Future			13.65750		13.80960			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			13.67670		13.82920			0.0000	0.00	0	0
\$ / R On 12/01/2016 Foreign Exchange Future			13.71230		13.80240			0.0000	95,986.10	7	7
\$ / R On 13/01/2016 Foreign Exchange Future			13.71490		13.86810			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.75080		13.90450			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.79000		13.94420			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			13.80710		13.96150			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.82170		13.97620			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	11/03/2016	Foreign Exchange Future			13.85820		14.01320			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.86550		14.02060			0.0000	131,749,981.00	9,502	81,175
\$ / R	On	16/03/2016	Foreign Exchange Future			13.87030		14.02550			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.88740		14.04270			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.90200		14.05750			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.95060		14.10680			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.97010		14.12650			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.04780		14.20510			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.07290		14.23050			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.08050		14.23810			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.09050		14.24830			0.0000	21,135,750.00	1,500	31,226
\$ / R	On	28/06/2016	Foreign Exchange Future			14.12820		14.28640			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.20110		14.36020			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.24040		14.40010			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.27990		14.44020			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.30890		14.46970			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.31420		14.47510			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.33260		14.49380			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.34310		14.50450			0.0000	0.00	0	6,849
\$ / R	On	28/09/2016	Foreign Exchange Future			14.36680		14.52860			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.44060		14.60360			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.53640		14.69870			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.58360		14.74540			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.59840		14.76000			0.0000	0.00	0	510
\$ / R	On	13/03/2017	Foreign Exchange Future			14.84630		15.00530			0.0000	0.00	0	0
Total \$ / R Future												1,222,239,873.10	89,495	722,739
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,886.00000	2,740.000	22.62	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	22.62	0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,536.00000	2,390.000	22.62	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	22.62	0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			250.14220	100.000	22.62	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			4.14220	0.000	22.62	0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			141.74500	0.000	22.62	0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			15.74500	20.000	22.62	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.00000	0.000	22.62	0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,294.00000	3,440.000	22.62	1.0000	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			31.62890	9.632	24.02	0.0874	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			215.62890	342.332	24.02	0.9126	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			14.75670	4.189	25.84	0.0403	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			328.75670	466.888	25.84	0.9597	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			301.94590	185.994	16.37	0.6236	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			51.84590	86.894	16.37	0.3764	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			59.67130	26.049	18.14	0.1418	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			309.57130	426.949	18.14	0.8582	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			981.51180	830.876	19.29	0.9870	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			1.41180	1.776	19.29	0.0130	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			704.06630	557.699	17.75	0.9438	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			3.96630	8.599	17.75	0.0562	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			141.96480	73.218	16.84	0.3330	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			141.86480	224.118	16.84	0.6670	0.00	0	300
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			134.71620	78.105	17.01	0.2907	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			233.01620	327.405	17.01	0.7093	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			36.54990	17.992	18.75	0.0833	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			574.84990	707.292	18.75	0.9167	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			719.13660	576.017	16.15	0.9194	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			7.43660	15.317	16.15	0.0806	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			588.53800	452.204	16.11	0.8536	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			16.83800	31.504	16.11	0.1464	0.00	0	8,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call			0.00000	123.022	16.48	0.4013	1,353,242.00	11,000	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put			0.00000	240.022	16.48	0.5987	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			611.73120	479.389	15.74	0.8121	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			33.63120	52.489	15.74	0.1879	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			449.59270	332.751	15.83	0.6820	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			71.49270	105.851	15.83	0.3180	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			412.68280	300.528	15.86	0.6450	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			84.58280	123.628	15.86	0.3550	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			455.74960	340.177	15.95	0.6788	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			75.34960	110.877	15.95	0.3212	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			599.71120	469.588	15.82	0.7955	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			39.31120	60.288	15.82	0.2045	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			224.00450	156.300	16.80	0.3947	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			238.90450	322.400	16.80	0.6053	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			635.14490	504.410	15.90	0.8030	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			40.04490	60.510	15.90	0.1970	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			157.71460	109.770	17.49	0.2806	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			403.31460	506.569	17.49	0.7194	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			279.47620	201.158	16.36	0.4519	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			215.07620	287.958	16.36	0.5481	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			750.33930	614.906	15.60	0.8426	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			33.53930	49.406	15.60	0.1574	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			506.76210	392.251	15.88	0.6810	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			89.96210	126.751	15.88	0.3190	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			915.46320	771.242	15.61	0.9076	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			8.61420	12.344	16.19	0.0480	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			210.54970	150.666	17.03	0.3558	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			313.74970	405.166	17.03	0.6442	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,946.86230	2,795.530	23.05	0.9999	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.06230	0.030	23.05	0.0001	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			119.22170	164.749	15.97	0.3825	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			301.80880	219.181	16.31	0.4737	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			205.00880	273.681	16.31	0.5263	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,596.94510	2,445.623	22.13	0.9995	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.14510	0.123	22.13	0.0005	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,125.41420	977.844	16.19	0.9520	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			68.38200	98.036	15.79	0.2651	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			567.36980	446.479	15.80	0.7291	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			70.56980	100.979	15.80	0.2709	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.27440	0.161	27.48	0.0006	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,703.47440	3,854.661	27.48	0.9994	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			436.02170	330.249	15.97	0.6175	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			18.66320	25.742	15.61	0.0924	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			841.14480	699.517	15.50	0.8831	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			24.34480	34.017	15.50	0.1169	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			260.61140	189.021	16.60	0.4242	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			243.81140	323.521	16.60	0.5758	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			575.18200	453.536	15.79	0.7349	0.00	0	5,000
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			668.36280	539.442	15.65	0.7927	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			49.26280	71.642	15.65	0.2073	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,446.05130	1,295.332	16.09	0.9690	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			8.15130	9.032	16.09	0.0310	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.17790	0.052	32.86	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,984.87790	7,136.552	32.86	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			32.20310	22.673	22.89	0.0514	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			1,816.90310	1,959.173	22.89	0.9486	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			25.13200	17.512	23.69	0.0399	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,039.83200	2,184.012	23.69	0.9601	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			12.84560	9.103	26.30	0.0205	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,727.54560	2,875.603	26.30	0.9795	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			62.92440	45.612	20.90	0.1003	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,277.62440	1,412.112	20.90	0.8997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			43.82460	31.252	21.95	0.0700	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,558.52460	1,697.752	21.95	0.9300	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			38.13030	27.035	22.36	0.0609	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,672.83030	1,813.535	22.36	0.9391	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			86.31480	63.141	20.00	0.1359	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,051.01480	1,179.641	20.00	0.8641	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			76.91920	56.071	20.32	0.1217	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,131.61920	1,262.571	20.32	0.8783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			65.31110	47.389	20.79	0.1040	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,250.01110	1,383.889	20.79	0.8960	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			137.79850	101.770	18.73	0.2094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			752.49850	868.271	18.73	0.7906	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			119.75830	88.596	19.09	0.1850	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			834.45830	955.096	19.09	0.8150	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			92.08110	67.499	19.81	0.1445	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,006.78110	1,133.999	19.81	0.8555	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			163.06040	120.998	18.33	0.2432	0.00	0	12,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		657.76040	767.498	18.33	0.7568	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		158.55410	117.482	18.40	0.2372	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		673.25410	783.982	18.40	0.7628	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		143.72560	106.123	18.62	0.2173	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		728.42560	842.623	18.62	0.7827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		203.87680	153.156	17.84	0.2963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		538.57680	639.656	17.84	0.7037	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		182.37150	136.141	18.09	0.2687	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		597.07150	702.641	18.09	0.7313	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		172.45350	128.348	18.21	0.2557	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		627.15350	734.848	18.21	0.7443	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		240.68340	182.622	17.48	0.3421	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		455.38340	549.122	17.48	0.6579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		237.39450	179.972	17.51	0.3381	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		462.09450	556.472	17.51	0.6619	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		224.64980	169.735	17.63	0.3224	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		489.34980	586.235	17.63	0.6776	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		303.34360	233.704	16.96	0.4154	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		348.04360	430.204	16.96	0.5846	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		272.22520	208.195	17.20	0.3797	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		396.92520	484.695	17.20	0.6203	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		268.54410	205.195	17.23	0.3754	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		403.24410	491.695	17.23	0.6246	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		374.47900	289.337	16.50	0.4877	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		269.17900	335.837	16.50	0.5123	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		354.11820	273.448	16.62	0.4678	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		288.81820	359.948	16.62	0.5322	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		315.80250	243.989	16.87	0.4294	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		330.50250	410.489	16.87	0.5706	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		395.65090	306.364	16.39	0.5080	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		250.35090	312.864	16.39	0.4920	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		390.28220	301.780	16.41	0.5029	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		254.98220	318.280	16.41	0.4971	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		384.96240	297.581	16.44	0.4978	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		259.66240	324.081	16.44	0.5022	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		417.63750	325.217	16.34	0.5286	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		232.33750	291.717	16.34	0.4714	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		406.54320	315.686	16.37	0.5183	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		241.24320	302.186	16.37	0.4817	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		401.07060	310.999	16.38	0.5131	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		245.77060	307.499	16.38	0.4869	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		476.17280	376.015	16.21	0.5804	0.00	0	14,350
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		190.87280	242.515	16.21	0.4196	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call		464.05980	365.432	16.24	0.5700	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put		198.75980	251.932	16.24	0.4300	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		423.26300	330.059	16.33	0.5338	0.00	0	12,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			227.96300	286.559	16.33	0.4662	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			553.08020	443.992	16.06	0.6423	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			147.78020	190.492	16.06	0.3577	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			539.76580	432.130	16.08	0.6320	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			154.46580	198.630	16.08	0.3680	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			513.72730	409.043	16.14	0.6115	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			168.42730	215.543	16.14	0.3885	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			601.21680	487.186	15.97	0.6776	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			125.91680	163.686	15.97	0.3224	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			594.19630	480.857	15.98	0.6726	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			128.89630	167.357	15.98	0.3274	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			566.59230	456.070	16.03	0.6524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			141.29230	182.570	16.03	0.3476	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			666.50960	546.496	15.85	0.7214	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			101.20960	132.996	15.85	0.2786	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			644.33040	526.259	15.89	0.7070	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			109.03040	142.759	15.89	0.2930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			622.56360	506.489	15.93	0.6924	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			117.26360	152.989	15.93	0.3076	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			704.36860	581.237	15.79	0.7449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			89.06860	117.737	15.79	0.2551	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			681.52110	560.240	15.83	0.7309	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			96.22110	126.740	15.83	0.2691	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			673.99380	553.343	15.84	0.7262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			98.69380	129.843	15.84	0.2738	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			800.97660	669.610	15.63	0.7976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			65.67660	86.110	15.63	0.2024	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			759.18350	631.952	15.70	0.7763	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			73.88350	98.452	15.70	0.2237	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			719.81730	595.483	15.76	0.7540	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			84.51730	111.983	15.76	0.2460	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			966.33770	824.784	15.59	0.8656	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			41.03770	51.284	15.59	0.1344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			930.74450	790.471	15.55	0.8534	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			45.44450	56.971	15.55	0.1466	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			843.53520	708.409	15.57	0.8179	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			58.23520	74.909	15.57	0.1821	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call			1,047.73170	903.681	15.69	0.8904	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put			32.43170	40.181	15.69	0.1096	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			1,020.41050	877.134	15.65	0.8825	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			35.11050	43.634	15.65	0.1175	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call			975.29440	833.437	15.60	0.8685	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put			39.99440	49.937	15.60	0.1315	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			1,205.63410	1,058.148	15.86	0.9278	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			20.33410	24.648	15.86	0.0722	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call			1,112.15460	966.503	15.76	0.9072	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		26.85460	33.003	15.76	0.0928	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,056.87870	912.582	15.70	0.8929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		31.57870	39.082	15.70	0.1071	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,243.44180	1,095.352	15.90	0.9349	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		18.14180	21.852	15.90	0.0651	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,233.96950	1,086.024	15.89	0.9332	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		18.66950	22.524	15.89	0.0668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,224.51060	1,076.713	15.88	0.9314	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		19.21060	23.213	15.88	0.0686	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,612.09770	1,460.671	16.63	0.9762	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		6.79770	7.171	16.63	0.0238	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,592.42080	1,441.015	16.55	0.9751	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		7.12080	7.515	16.55	0.0249	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,300.54270	1,151.672	15.96	0.9446	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		15.24270	18.172	15.96	0.0554	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,690.94450	1,539.449	16.95	0.9802	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		5.64450	5.949	16.95	0.0198	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,641.64030	1,490.185	16.75	0.9778	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		6.34030	6.685	16.75	0.0222	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,631.78930	1,480.343	16.71	0.9773	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		6.48930	6.843	16.71	0.0227	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,839.28050	1,687.696	17.54	0.9859	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		3.98050	4.196	17.54	0.0141	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,789.77240	1,638.213	17.34	0.9842	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		4.47240	4.713	17.34	0.0158	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,750.20900	1,598.673	17.18	0.9827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		4.90900	5.173	17.18	0.0173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,037.79570	1,886.143	18.32	0.9911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		2.49570	2.643	18.32	0.0089	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,988.10500	1,836.466	18.13	0.9900	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		2.80500	2.966	18.13	0.0100	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,888.84240	1,737.237	17.73	0.9874	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		3.54240	3.737	17.73	0.0126	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,386.39970	2,234.686	19.70	0.9960	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		1.09970	1.187	19.70	0.0040	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,187.05730	2,035.373	18.91	0.9937	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		1.75730	1.873	18.91	0.0063	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,177.09890	2,025.416	18.87	0.9935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		1.79890	1.916	18.87	0.0065	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,835.66920	2,683.929	21.47	0.9985	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.36920	0.429	21.47	0.0015	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,785.72230	2,633.980	21.27	0.9984	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.42230	0.480	21.27	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,585.30080	4,433.501	25.05	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00080	0.001	25.05	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,535.30100	4,383.501	25.05	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00100	0.001	25.05	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,585.98730	2,434.254	20.49	0.9974	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.68730	0.754	20.49	0.0026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,635.30060	4,483.500	25.05	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00060	0.000	25.05	0.0000	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,660.62500	2,508.604	19.77	0.9966	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			1.02500	1.104	19.77	0.0034	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			235.95040	181.895	17.73	0.3137	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			576.35040	674.395	17.73	0.6863	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			17.13520	10.500	32.30	0.0178	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,077.53520	4,223.000	32.30	0.9822	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			3,010.09000	2,857.995	20.91	0.9985	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.49000	0.495	20.91	0.0015	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,670.60190	2,518.580	19.80	0.9967	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			1.00190	1.080	19.80	0.0033	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			345.53100	277.643	17.07	0.4147	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			436.33100	520.943	17.07	0.5853	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			555.76160	455.372	16.12	0.5905	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			226.56160	278.672	16.12	0.4095	0.00	0	100
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			0.00000	374.555	16.65	0.4817	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			0.00000	462.255	16.65	0.5183	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,025.51280	890.879	15.36	0.8081	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			87.41280	105.979	15.36	0.1919	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			274.60500	230.410	18.32	0.3019	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			850.10500	959.610	18.32	0.6981	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			155.54930	130.177	20.27	0.1805	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,411.04930	1,539.377	20.27	0.8195	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			930.98540	808.103	15.35	0.7456	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			136.48540	167.303	15.35	0.2544	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			137.31340	114.814	20.72	0.1605	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,552.81340	1,684.014	20.72	0.8395	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			668.41020	571.065	16.00	0.6065	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			263.91020	320.265	16.00	0.3935	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,117.27300	1,965.014	16.77	0.9692	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			12.77300	14.214	16.77	0.0308	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,041.93860	910.453	15.27	0.7896	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			107.43860	129.653	15.27	0.2104	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,356.57030	2,202.884	16.85	0.9739	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			12.37030	12.883	16.85	0.0261	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			166.83860	142.453	20.84	0.1782	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,622.63860	1,752.453	20.84	0.8218	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			539.30570	467.504	17.04	0.4819	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			507.80570	590.404	17.04	0.5181	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			778.48230	682.647	16.19	0.6180	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			302.28230	360.947	16.19	0.3820	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			287.68790	249.137	19.30	0.2786	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	25/02/2016	Foreign Exchange Option	14.84	Put			1,151.48790	1,267.437	19.30	0.7214	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			169.93540	146.814	21.34	0.1713	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,833.73540	1,965.114	21.34	0.8287	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,198.09090	2,043.937	16.30	0.9590	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			21.89090	22.237	16.30	0.0410	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,560.40600	1,416.825	15.39	0.8693	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			77.20600	88.625	15.39	0.1307	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,288.79660	2,424.095	22.42	0.8502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,979.47110	2,823.626	17.42	0.9851	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			8.87110	8.126	17.42	0.0149	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,489.54770	2,334.563	16.63	0.9670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			18.94770	19.063	16.63	0.0330	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,311.46350	1,429.480	19.72	0.7272	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,441.06630	2,286.234	16.56	0.9643	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			20.46630	20.733	16.56	0.0357	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			27.16180	21.075	29.61	0.0236	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,236.56180	6,385.575	29.61	0.9764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			159.39660	139.595	22.42	0.1498	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,051.51140	1,161.286	18.91	0.6716	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			133.77080	117.190	23.26	0.1262	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,613.17080	2,751.690	23.26	0.8738	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			118.91170	109.034	24.16	0.1154	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,848.31170	2,993.534	24.16	0.8846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			302.06350	264.980	19.72	0.2728	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			771.67970	868.315	17.98	0.5910	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			261.01400	228.860	20.31	0.2388	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,510.41400	1,633.360	20.31	0.7612	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			197.67200	173.109	21.46	0.1841	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,927.07200	2,057.609	21.46	0.8159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			372.11140	326.786	18.91	0.3284	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			540.05560	621.068	17.10	0.4993	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			360.34620	316.387	19.03	0.3192	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,089.74620	1,200.887	19.03	0.6808	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			327.60100	287.479	19.40	0.2934	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,207.00100	1,321.979	19.40	0.7066	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			482.27970	423.815	17.98	0.4090	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			343.08520	404.242	16.29	0.3898	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			424.65860	372.748	18.43	0.3676	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			904.05860	1,007.248	18.43	0.6324	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			400.04640	351.118	18.64	0.3494	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			969.44640	1,075.618	18.64	0.6506	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			620.65560	546.568	17.10	0.5007	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			212.31130	251.254	15.59	0.2874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			594.95650	524.342	17.25	0.4848	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			574.35650	658.842	17.25	0.5152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			515.95250	453.764	17.74	0.4323	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		705.35250	798.264	17.74	0.5677	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		813.68520	719.742	16.29	0.6102	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		119.01230	140.211	15.41	0.1864	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		770.27270	680.273	16.45	0.5870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put		379.67270	444.773	16.45	0.4130	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		703.99870	620.324	16.71	0.5500	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		443.39870	514.824	16.71	0.4500	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,032.91130	916.754	15.59	0.7126	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		54.00480	58.944	15.60	0.0916	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		990.41690	880.100	15.71	0.6951	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		229.81690	274.600	15.71	0.3049	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		841.85520	745.438	16.19	0.6248	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		321.25520	379.938	16.19	0.3752	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,339.61230	1,205.711	15.41	0.8136	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		40.04330	42.823	15.90	0.0689	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,220.05480	1,091.348	15.44	0.7784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		149.45480	175.848	15.44	0.2216	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		1,105.85950	982.979	15.48	0.7403	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		185.25950	217.479	15.48	0.2597	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,814.60480	1,664.444	15.60	0.9084	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		34.61720	36.623	16.05	0.0598	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,551.01910	1,408.467	15.35	0.8651	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		80.41910	92.967	15.35	0.1349	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,388.83870	1,253.044	15.39	0.8268	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		108.23870	127.544	15.39	0.1732	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		2,010.64330	1,858.323	15.90	0.9311	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		27.72010	28.818	16.27	0.0482	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		2,001.22540	1,848.991	15.89	0.9302	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		40.62540	43.491	15.89	0.0698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,954.25570	1,802.475	15.81	0.9252	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		43.65570	46.975	15.81	0.0748	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		2,105.21720	1,952.123	16.05	0.9402	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		32.64040	34.376	16.11	0.0565	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		2,057.84100	1,905.116	15.97	0.9358	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		37.24100	39.616	15.97	0.0642	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		2,020.06760	1,867.664	15.92	0.9321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		39.46760	42.164	15.92	0.0679	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		2,248.32010	2,094.318	16.27	0.9518	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		2,219.59060	2,065.748	16.22	0.9497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		28.99060	30.248	16.22	0.0503	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		2,143.24040	1,989.876	16.11	0.9435	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call		396.64030	348.567	18.76	0.3443	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put		1,001.14030	1,108.267	18.76	0.6557	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		944.19250	840.696	15.90	0.6719	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		258.69250	310.396	15.90	0.3281	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call		779.62190	691.667	16.53	0.5804	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	23/03/2016	Foreign Exchange Option	13.67	Put			406.92190	474.267	16.53	0.4196	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			338.43590	298.567	19.54	0.2934	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,265.73590	1,381.167	19.54	0.7066	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			206.86480	182.922	21.83	0.1824	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,109.36480	2,240.922	21.83	0.8176	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,290.12870	2,136.318	16.23	0.9466	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			32.62870	34.318	16.23	0.0534	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			890.77340	794.697	16.15	0.6304	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			333.27340	392.697	16.15	0.3696	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			302.47050	267.775	20.18	0.2602	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,494.97050	1,615.775	20.18	0.7398	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			325.44430	290.993	20.51	0.2616	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,638.64430	1,760.393	20.51	0.7384	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			723.48290	648.130	17.17	0.5189	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			586.68290	667.530	17.17	0.4811	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			308.00270	275.918	21.01	0.2426	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,841.50270	1,965.818	21.01	0.7574	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			230.87890	207.164	22.37	0.1850	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,394.37890	2,527.064	22.37	0.8150	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,368.85270	2,214.790	16.18	0.9380	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			42.35270	44.690	16.18	0.0620	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			979.75310	884.686	16.12	0.6399	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			353.25310	414.586	16.12	0.3601	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			251.30300	227.993	22.97	0.1839	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,746.20300	2,880.193	22.97	0.8161	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,457.23360	2,303.424	16.13	0.9306	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			52.13360	55.624	16.13	0.0694	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,080.80570	983.836	16.13	0.6499	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			375.70570	436.036	16.13	0.3501	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			313.13320	283.749	21.81	0.2271	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,238.03320	2,365.949	21.81	0.7729	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			441.70610	401.856	20.36	0.3055	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,661.20610	1,778.956	20.36	0.6945	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,118.05820	1,967.826	15.63	0.8911	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			87.55820	94.926	15.63	0.1089	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,249.12610	1,136.257	15.77	0.6994	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			311.02610	355.757	15.77	0.3006	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,242.59030	1,130.096	15.78	0.6972	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			314.49030	359.597	15.78	0.3028	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,255.68580	1,142.442	15.76	0.7016	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			307.58580	351.942	15.76	0.2984	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,327.75340	1,211.041	15.65	0.7219	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			279.45340	320.541	15.65	0.2781	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,267.68810	1,154.281	15.74	0.7024	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			309.38810	353.781	15.74	0.2976	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,261.13510	1,148.098	15.75	0.7002	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			312.83510	357.598	15.75	0.2998	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,254.60220	1,141.939	15.76	0.6981	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			316.30220	361.439	15.76	0.3019	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,135.06000	1,034.913	16.08	0.6553	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			386.76000	444.413	16.08	0.3447	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,116.97490	1,019.641	16.15	0.6485	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			398.67490	459.141	16.15	0.3515	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			574.90750	523.318	19.22	0.3805	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,256.60750	1,362.818	19.22	0.6195	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			336.12850	305.817	21.88	0.2330	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,317.82850	2,445.317	21.88	0.7670	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			300.76530	273.840	22.48	0.2096	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,582.46530	2,713.340	22.48	0.7904	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			272.50960	248.311	23.04	0.1905	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,834.20960	2,967.811	23.04	0.8095	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			261.62250	239.962	23.32	0.1837	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,943.32250	3,079.462	23.32	0.8163	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			250.57080	236.306	23.80	0.1788	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,062.27080	3,205.806	23.80	0.8212	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,534.16910	1,407.416	15.37	0.7822	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			195.86910	226.917	15.37	0.2178	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,468.04120	1,344.290	15.46	0.7640	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			219.74120	253.790	15.46	0.2360	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			227.46190	218.004	27.88	0.1490	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,149.16190	4,297.504	27.88	0.8510	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,174.59660	2,024.372	15.69	0.8939	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			86.29660	93.872	15.69	0.1061	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,546.74330	2,393.721	16.03	0.9250	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			60.34330	65.521	16.03	0.0750	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,183.40700	1,080.321	16.07	0.6598	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			397.00700	452.121	16.07	0.3402	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			320.77340	293.076	22.55	0.2151	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,654.37340	2,784.876	22.55	0.7849	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			279.28290	257.524	23.44	0.1888	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,032.88290	3,169.324	23.44	0.8112	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,272.47060	1,165.162	16.00	0.6682	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			412.27060	464.062	16.00	0.3318	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			324.51630	302.538	23.45	0.2052	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,094.31630	3,231.438	23.45	0.7948	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			310.38240	293.831	24.56	0.1939	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,400.18240	3,542.731	24.56	0.8061	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,627.75480	2,474.560	15.92	0.9214	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			67.55480	73.459	15.92	0.0786	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,883.87030	1,744.108	15.31	0.8186	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			183.77030	203.708	15.31	0.1814	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			592.24340	545.655	20.24	0.3488	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			1,712.14340	1,825.255	20.24	0.6512	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,715.30590	2,561.296	15.85	0.9183	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			75.10590	81.396	15.85	0.0817	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,367.10010	1,260.893	16.10	0.6759	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			426.90010	480.993	16.10	0.3241	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			350.03830	337.260	25.07	0.2044	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,609.83830	3,757.360	25.07	0.7956	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			344.69670	332.697	25.84	0.1979	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,834.49670	3,982.797	25.84	0.8021	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			369.62940	356.883	25.14	0.2103	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,639.92940	3,787.983	25.14	0.7897	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			368.11280	355.586	25.34	0.2086	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,698.41280	3,846.686	25.34	0.7914	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,400.16570	1,293.661	16.09	0.6788	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			430.46570	484.762	16.09	0.3212	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,285.67330	1,190.886	16.46	0.6410	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			515.97330	581.986	16.46	0.3590	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			390.19800	372.647	23.67	0.2265	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,215.09800	3,358.447	23.67	0.7735	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,250.27880	1,160.289	16.65	0.6266	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			555.17880	626.088	16.65	0.3734	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,550.50980	1,437.360	15.83	0.7179	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			356.70980	404.760	15.83	0.2821	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,544.17470	1,431.367	15.84	0.7160	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			360.37470	408.767	15.84	0.2840	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,556.86250	1,443.376	15.82	0.7197	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			353.06250	400.776	15.82	0.2803	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,555.68640	1,442.820	15.83	0.7169	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			361.18640	409.720	15.83	0.2831	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			397.94490	384.266	24.20	0.2254	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,393.44490	3,541.166	24.20	0.7746	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			391.76630	378.929	24.85	0.2187	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,587.26630	3,735.829	24.85	0.7813	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,600.46140	1,485.232	15.73	0.7297	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			335.96140	382.132	15.73	0.2703	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,568.37020	1,454.825	15.80	0.7206	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			353.87020	401.725	15.80	0.2794	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,562.01510	1,448.812	15.82	0.7188	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			357.51510	405.712	15.82	0.2812	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			390.39020	383.453	27.13	0.2053	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,271.79020	4,426.653	27.13	0.7947	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,809.61040	2,655.795	15.75	0.9159	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			81.01040	88.995	15.75	0.0841	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,466.17660	1,360.333	16.11	0.6843	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			437.57660	493.533	16.11	0.3157	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			392.99050	385.550	26.60	0.2091	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	28/09/2016	Foreign Exchange Option	18.25	Put			4,114.39050	4,268.750	26.60	0.7909	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,889.34510	2,735.536	15.68	0.9143	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			85.74510	94.936	15.68	0.0857	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,548.59890	1,443.008	16.11	0.6912	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			444.99890	502.408	16.11	0.3088	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			434.10160	422.023	27.84	0.2107	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,600.50160	4,751.423	27.84	0.7893	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			433.30770	414.841	27.94	0.2073	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,679.70770	4,824.241	27.94	0.7927	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,658.04690	1,552.480	16.23	0.6990	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			459.34690	516.080	16.23	0.3010	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			433.56770	400.592	27.66	0.1959	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,134.86770	5,264.192	27.66	0.8041	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,990.92490	2,837.528	15.62	0.9133	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			92.22490	101.128	15.62	0.0867	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,327.43190	2,188.046	15.66	0.8269	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			222.03190	244.446	15.66	0.1731	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,319.45540	2,180.272	15.66	0.8256	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			224.05540	246.672	15.66	0.1744	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,311.49230	2,172.512	15.66	0.8244	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			226.09230	248.912	15.66	0.1756	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			406.55680	375.620	27.10	0.1848	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,396.55680	5,527.220	27.10	0.8152	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			399.10690	368.629	27.10	0.1820	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,449.10690	5,580.229	27.10	0.8180	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,846.34240	1,732.690	16.03	0.7338	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			389.08460	436.418	16.00	0.2631	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,852.70620	1,738.744	16.02	0.7354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			392.70620	440.344	16.02	0.2646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			396.34240	444.290	16.03	0.2662	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,729.15060	1,621.409	16.29	0.7040	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			469.15060	523.009	16.29	0.2960	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,059.34050	2,906.406	15.72	0.9113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			99.34050	108.006	15.72	0.0887	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,859.08460	1,744.818	16.00	0.7369	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,219.27530	1,157.254	19.79	0.4889	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,563.97530	1,660.954	19.79	0.5111	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,216.17370	1,154.333	19.80	0.4879	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,570.87370	1,668.033	19.80	0.5121	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,222.38790	1,160.193	19.77	0.4900	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,557.08790	1,653.893	19.77	0.5100	0.00	0	0
Total \$ / R Option												1,353,242.00	11,000	2,061,680
Total \$ / R												1,223,593,115.10	100,495	2,784,419
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.63350		13.78530			0.0000	2,235,894.00	164	569

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			13.86550		14.02060			0.0000	1,220,164.00	88	162
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.09050		14.24830			0.0000	352,262.50	25	144
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.34310		14.50450			0.0000	0.00	0	15
Total \$ / R MAXI Future											3,808,320.50	277	890
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			315.23010	332.898	17.93	0.0112	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			192,852.67410	177,690.690	17.89	0.9885	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			322.67410	340.690	17.89	0.0115	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			194,837.95700	179,675.301	17.97	0.9890	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			307.95700	325.301	17.97	0.0110	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			193,845.23010	178,682.898	17.93	0.9888	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			169,529.73560	154,690.254	15.41	0.8916	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			6,469.73560	7,140.254	15.41	0.1084	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			168,619.24140	153,795.005	15.39	0.8902	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			6,559.24140	7,245.005	15.39	0.1098	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			167,709.99880	152,901.091	15.38	0.8888	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			6,649.99880	7,351.091	15.38	0.1112	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			117,187.42950	106,618.940	15.94	0.6691	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			36,357.42950	41,568.940	15.94	0.3309	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			116,568.05390	106,090.810	15.97	0.6668	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			36,738.05390	42,040.810	15.97	0.3332	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			115,950.68470	105,565.814	15.99	0.6645	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			37,120.68470	42,515.814	15.99	0.3355	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			82,123.46060	76,256.111	19.21	0.4368	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			132,673.46060	142,946.111	19.21	0.5632	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			82,697.76780	76,786.476	19.17	0.4394	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			131,247.76780	141,476.476	19.17	0.5606	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			82,409.93630	76,520.658	19.19	0.4381	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			131,959.93630	142,210.658	19.19	0.5619	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											3,808,320.50	277	890
£ / R	On	11/12/2015			20.87850		21.08880			0.0000	50,901,783.00	2,438	35,965
£ / R	On	12/01/2016			21.91030		21.09380			0.0000	43,820.60	2	2
£ / R	On	14/03/2016			21.22720		21.44140			0.0000	21,333,336.00	1,005	5,186
£ / R	On	13/06/2016			21.56680		21.78370			0.0000	0.00	0	0
£ / R	On	08/09/2016			21.90710		22.12710			0.0000	0.00	0	0
£ / R	On	19/09/2016			21.95120		22.17190			0.0000	0.00	0	0
Total £ / R Future											72,278,939.60	3,445	41,153
£ / R	On	11/12/2015		Call			3,225.94770	3,016.418	20.86	0.9855	0.00	0	0
£ / R	On	11/12/2015		Put			7.14770	7.918	20.86	0.0145	0.00	0	830
£ / R	On	11/12/2015		Call			2,938.10350	2,729.015	19.80	0.9805	0.00	0	0
£ / R	On	11/12/2015		Put			9.30350	10.515	19.80	0.0195	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	18.49	Call			2,611.50390	2,403.204	18.60	0.9722	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			12.70390	14.704	18.60	0.0278	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,601.62710	2,393.358	18.56	0.9719	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			12.82710	14.858	18.56	0.0281	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,591.75160	2,383.513	18.52	0.9716	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			12.95160	15.013	18.52	0.0284	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,730.75830	1,531.112	16.34	0.9070	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			41.95830	52.612	16.34	0.0930	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,195.72440	1,011.772	15.54	0.7949	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			106.92440	133.272	15.54	0.2051	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,098.15790	920.972	15.57	0.7616	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			129.35790	162.472	15.57	0.2384	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,013.30840	841.560	15.60	0.7290	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			154.50840	193.060	15.60	0.2710	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			939.10640	772.712	15.62	0.6977	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			180.30640	224.212	15.62	0.3023	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			660.93580	520.588	15.73	0.5558	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			322.13580	392.088	15.73	0.4442	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			649.11100	510.122	15.74	0.5488	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			330.31100	401.622	15.74	0.4512	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			625.86730	489.609	15.75	0.5348	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			347.06730	421.109	15.75	0.4652	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			430.90770	329.348	16.23	0.4040	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			542.10770	650.848	16.23	0.5960	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			373.16350	281.743	16.46	0.3586	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			634.36350	753.243	16.46	0.6414	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			322.15190	240.335	16.69	0.3165	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			733.35190	861.835	16.69	0.6835	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			233.36920	169.902	17.17	0.2389	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			964.56920	1,111.402	17.17	0.7611	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			49.32730	32.783	18.87	0.0575	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,160.52730	2,354.283	18.87	0.9425	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			0.00000	1,105.081	15.57	0.7166	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			0.00000	284.781	15.57	0.2834	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,364.80330	2,166.131	14.99	0.8730	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			113.40330	128.931	14.99	0.1270	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,355.60010	2,157.599	14.99	0.8718	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			114.20010	130.399	14.99	0.1282	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,346.40260	2,149.079	14.99	0.8706	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			115.00260	131.879	14.99	0.1294	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,784.98350	1,626.559	15.02	0.6880	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			491.28350	549.759	15.02	0.3120	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,778.27890	1,620.700	15.03	0.6864	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			494.57890	553.900	15.03	0.3136	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,771.58910	1,614.854	15.04	0.6849	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			497.88910	558.053	15.04	0.3151	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	21.20	Call			1,760.42740	1,631.714	15.59	0.6174	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,442.29810	1,562.150	16.76	0.5109	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			542.62450	499.075	20.78	0.2238	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,265.52450	4,441.975	20.78	0.7762	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			833.32740	924.614	15.59	0.3826	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,306.55070	1,205.916	16.74	0.4913	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,429.45070	1,548.816	16.74	0.5087	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,302.96850	1,202.577	16.75	0.4902	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,435.86850	1,555.477	16.75	0.5098	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,299.39810	1,199.250	16.76	0.4891	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,112.74050	1,027.286	17.58	0.4228	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,930.84050	2,066.086	17.58	0.5772	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,109.90370	1,024.652	17.59	0.4219	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			1,938.00370	2,073.452	17.59	0.5781	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,107.06800	1,022.027	17.60	0.4209	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			1,945.16800	2,080.827	17.60	0.5791	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												72,278,939.60	3,445	165,361
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11341		0.11458			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11543		0.11677			0.0000	5,078.96	44	242
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11759		0.11895			0.0000	0.00	0	0
Total ¥ / R Future												5,078.96	44	8,376
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			4.24270	4.377	17.41	0.0173	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			539.60800	449.797	15.62	0.7226	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			81.20800	108.397	15.62	0.2774	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,458.86110	2,341.914	23.32	0.9981	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.46110	0.514	23.32	0.0019	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,462.64270	1,345.777	17.41	0.9827	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			368.60630	323.241	18.02	0.3840	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			691.20630	780.141	18.02	0.6160	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,704.09360	1,575.389	15.81	0.9363	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			26.69360	32.288	15.81	0.0637	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			862.42160	764.726	15.96	0.7055	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			185.02160	221.626	15.96	0.2945	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			728.02440	808.673	18.16	0.5276	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			355.93340	324.807	20.39	0.2944	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,461.13340	1,566.107	20.39	0.7056	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,138.20020	1,040.068	16.26	0.7198	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			243.40020	281.368	16.26	0.2802	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			622.82440	567.373	18.16	0.4724	0.00	0	0
Total ¥ / 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 ¥ / R												5,078.96	44	8,376
€ / R	On	11/12/2015	Foreign Exchange Future			15.10580		15.23400			0.0000	31,389,852.40	2,078	80,038
€ / R	On	29/12/2015	Foreign Exchange Future			15.15820		15.28710			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.24540		15.37530			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.39490		15.52640			0.0000	15,779,772.50	1,025	28,858
€ / R	On	13/06/2016	Foreign Exchange Future			15.68100		15.81430			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.00960		16.14560			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.33200		16.46690			0.0000	0.00	0	3,000
Total € / R Future												47,169,624.90	3,103	112,146
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			67.83780	51.113	19.80	0.1057	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,333.83780	1,445.313	19.80	0.8943	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			459.63540	378.067	16.49	0.5418	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			265.63540	312.267	16.49	0.4582	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			334.92920	271.638	16.92	0.4298	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			390.92920	455.838	16.92	0.5702	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			176.49370	137.247	17.95	0.2516	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			722.49370	811.447	17.95	0.7484	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			488.18800	403.932	16.45	0.5648	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			244.18800	288.132	16.45	0.4352	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			482.38750	398.665	16.46	0.5602	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			248.38750	292.865	16.46	0.4398	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			476.63210	393.445	16.47	0.5556	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			252.63210	297.645	16.47	0.4444	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,353.99880	1,230.098	16.09	0.9354	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			19.99880	24.298	16.09	0.0646	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,232.87930	1,110.957	16.08	0.9118	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			28.87930	35.157	16.08	0.0882	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,188.30170	2,059.975	18.92	0.9881	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			4.30170	4.175	18.92	0.0119	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,401.25940	1,276.744	16.09	0.9431	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			17.25940	20.944	16.09	0.0569	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			991.85240	876.143	16.05	0.8442	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			57.85240	70.343	16.05	0.1558	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,284.05370	4,155.857	26.15	0.9998	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.05370	0.057	26.15	0.0002	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			275.13380	226.462	17.59	0.3270	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			688.03380	768.262	17.59	0.6730	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			420.03790	354.035	16.82	0.4603	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			432.93790	495.835	16.82	0.5397	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			951.86400	853.013	15.93	0.7192	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			186.56400	217.613	15.93	0.2808	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			944.55650	846.360	15.94	0.7162	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			189.25650	220.960	15.94	0.2838	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			937.27980	839.743	15.95	0.7131	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	14.63	Put			191.97980	224.343	15.95	0.2869	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			791.56310	702.651	16.17	0.6439	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			266.26310	307.251	16.17	0.3561	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			748.75770	662.476	16.24	0.6214	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			293.45770	337.076	16.24	0.3786	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			31.21190	36.349	17.04	0.0516	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,364.67640	2,239.010	16.79	0.9384	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			38.27640	44.110	16.79	0.0616	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			88.23850	98.148	15.73	0.1268	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			394.07110	351.462	18.40	0.3269	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,167.67110	1,256.562	18.40	0.6731	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			492.82050	440.664	17.77	0.3937	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			916.42050	995.764	17.77	0.6063	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,507.61190	2,381.249	17.04	0.9484	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			950.88220	1,031.553	17.85	0.6165	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			433.61010	386.598	18.11	0.3541	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,057.21010	1,141.698	18.11	0.6459	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			930.65070	845.472	16.21	0.6321	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			364.25070	410.572	16.21	0.3679	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,764.63850	1,643.048	15.73	0.8732	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			403.29890	452.623	16.33	0.3913	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			716.59820	644.975	16.77	0.5268	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			560.19820	620.075	16.77	0.4732	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,607.01290	1,492.878	15.74	0.8431	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			110.61290	127.978	15.74	0.1569	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			477.28220	426.453	17.85	0.3835	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			236.63600	267.462	15.79	0.2760	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			965.88460	878.706	16.13	0.6477	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			339.48460	383.806	16.13	0.3523	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,640.93270	1,525.718	15.74	0.8502	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			104.53270	120.818	15.74	0.1498	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			879.69890	797.523	16.33	0.6087	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,632.19990	1,517.479	15.74	0.8484	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			105.79990	122.579	15.74	0.1516	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,623.78550	1,509.260	15.74	0.8467	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			107.38550	124.360	15.74	0.1533	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,163.03600	1,062.362	15.79	0.7240	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,110.58760	1,031.991	16.34	0.6103	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			546.28760	600.991	16.34	0.3897	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,105.51890	1,027.194	16.36	0.6083	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			551.21890	606.194	16.36	0.3917	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			541.38360	595.814	16.33	0.3877	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,802.85850	1,692.339	15.34	0.8099	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			188.55850	211.339	15.34	0.1901	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			803.17130	742.492	17.52	0.4770	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			948.87130	1,021.492	17.52	0.5230	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	15.24	Call			1,115.68360	1,036.814	16.33	0.6123	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,636.70240	1,542.516	15.71	0.7036	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			441.10240	482.916	15.71	0.2964	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,630.51000	1,536.520	15.72	0.7020	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			444.91000	486.920	15.72	0.2980	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,642.91410	1,548.531	15.70	0.7053	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			437.31410	478.931	15.70	0.2947	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,621.78510	1,701.306	18.79	0.5405	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,084.69950	1,029.019	18.76	0.4616	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,607.79950	1,687.019	18.76	0.5384	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,081.68680	1,026.158	18.78	0.4606	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,614.78680	1,694.158	18.78	0.5394	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,078.68510	1,023.306	18.79	0.4595	0.00	0	0
Total € / R Option												0.00	0	340,420
Total € / R												47,169,624.90	3,103	452,566
AUS / R	On	11/12/2015	Foreign Exchange Future			9.70330		9.93820			0.0000	16,980,775.00	1,750	14,913
AUS / R	On	14/03/2016	Foreign Exchange Future			9.82590		10.06270			0.0000	12,793,321.80	1,302	6,280
AUS / R	On	13/06/2016	Foreign Exchange Future			9.94910		10.18640			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.09100		10.32990			0.0000	0.00	0	0
Total AUS / R Future												29,774,096.80	3,052	21,193
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			15.30650	36.817	12.62	0.1610	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			392.43840	222.396	12.39	0.6065	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,588.21730	2,353.325	22.19	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.01730	0.025	22.19	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			653.50650	440.117	12.62	0.8390	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,688.21260	2,453.319	22.83	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			54.23840	119.096	12.39	0.3935	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			84.47220	37.661	13.93	0.1567	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			346.27220	534.361	13.93	0.8433	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01260	0.019	22.83	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,638.21480	2,403.322	22.51	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.01480	0.022	22.51	0.0001	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			670.88440	493.432	12.48	0.6885	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			98.18440	157.532	12.48	0.3115	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			663.04420	486.999	12.49	0.6835	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			100.34420	161.099	12.49	0.3165	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			655.24350	480.617	12.50	0.6786	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			102.54350	164.717	12.50	0.3214	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			490.12360	378.654	13.94	0.4748	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			383.72360	509.554	13.94	0.5252	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			485.37950	375.066	13.97	0.4714	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			388.97950	515.966	13.97	0.5286	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			480.67330	371.509	13.99	0.4679	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			394.27330	522.409	13.99	0.5321	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			497.01560	624.103	14.69	0.5059	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			625.90630	512.424	14.65	0.4996	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			486.00630	611.424	14.65	0.5004	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			621.39770	508.748	14.67	0.4968	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			491.49770	617.748	14.67	0.5032	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			616.91560	505.103	14.69	0.4941	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												29,774,096.80	3,052	21,796
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.34180		10.41270			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.51330		10.58550			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			138.60500	111.889	12.47	0.3711	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			225.90500	270.089	12.47	0.6289	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			135.08910	108.925	12.51	0.3633	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			232.38910	277.125	12.51	0.6367	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			142.20440	114.928	12.43	0.3790	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			219.50440	263.128	12.43	0.6210	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			503.89520	549.564	14.65	0.6040	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			285.83440	258.815	14.60	0.4034	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			490.33440	535.516	14.60	0.5966	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			282.59610	255.821	14.63	0.3997	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			497.09610	542.521	14.63	0.6003	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			279.39520	252.864	14.65	0.3960	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			13.87760		14.02900			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.16940		14.32480			0.0000	439,251.40	31	1,684
Total CHF / R Future												439,251.40	31	8,956
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			323.52830	394.310	17.07	0.5472	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			347.67750	268.112	17.09	0.4482	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			328.67750	400.512	17.09	0.5518	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			357.42650	275.752	17.04	0.4575	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			318.42650	388.152	17.04	0.5425	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			352.52830	271.910	17.07	0.4528	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			392.71880	336.787	18.71	0.3329	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,057.91880	1,157.386	18.71	0.6671	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			390.14580	334.573	18.73	0.3310	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,065.34580	1,165.173	18.73	0.6690	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
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			387.62760	332.372	18.75	0.3292	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,072.82760	1,172.972	18.75	0.6708	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												439,251.40	31	8,956
CNH / R	On	11/12/2015	Foreign Exchange Future			2.12740		2.14940			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.14800		2.17060			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			1,480.52750	1,281.018	16.87	0.8409	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			86.52750	107.018	16.87	0.1591	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,659.31010	1,454.407	17.14	0.8753	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			65.31010	80.407	17.14	0.1247	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,569.26290	1,366.894	17.01	0.8589	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			75.26290	92.894	17.01	0.1411	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			978.25910	1,099.862	16.43	0.5561	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			743.28590	643.352	16.49	0.4265	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,037.28590	1,163.352	16.49	0.5735	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			704.04950	608.503	16.55	0.4095	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,098.04950	1,228.503	16.55	0.5905	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			784.25910	679.862	16.43	0.4439	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			2.02660		2.04350			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.06750		2.08490			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			735.45120	626.226	19.29	0.5621	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			400.45120	460.226	19.29	0.4379	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			856.95090	736.967	19.21	0.6204	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			321.95090	370.967	19.21	0.3796	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			794.78970	680.106	19.25	0.5914	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			359.78970	414.106	19.25	0.4086	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			735.52350	662.511	19.78	0.3971	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,386.52350	1,487.511	19.78	0.6029	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			702.73240	632.938	19.88	0.3833	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,453.73240	1,557.938	19.88	0.6167	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			769.70400	694.578	19.71	0.4114	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,320.70400	1,419.578	19.71	0.5886	0.00	0	0
Total DKK / 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 DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13310		0.13450			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13260		0.13380			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13170		0.13360			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13070		0.13260			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,960
Total KES / R												0.00	0	1,960
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06660		0.06760			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06340		0.06430			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06070		0.06180			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	11/12/2015	Foreign Exchange Future			9.12290		9.33880			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.21910		9.43700			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.31580		9.53390			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			304.00500	156.610	11.06	0.5451	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			55.20500	123.710	11.06	0.4549	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			296.53020	151.210	11.05	0.5337	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			57.73020	128.310	11.05	0.4663	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			289.14220	146.529	11.09	0.5223	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			60.34220	133.629	11.09	0.4777	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			457.82740	323.896	12.55	0.5597	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			160.82740	244.796	12.55	0.4403	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			451.55730	318.738	12.56	0.5541	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			164.55730	249.638	12.56	0.4459	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			445.34030	313.635	12.56	0.5485	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			168.34030	254.535	12.56	0.4515	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			704.70160	559.537	13.39	0.6434	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			180.80160	253.737	13.39	0.3566	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			718.83450	570.971	13.37	0.6514	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			174.93450	245.171	13.37	0.3486	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			711.75040	565.232	13.38	0.6474	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			177.85040	249.432	13.38	0.3526	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10800		1.10510			0.0000	0.00	0	30
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11030		1.10740			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
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.11290		1.10990			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	30
Total QUANTO € / \$												0.00	0	30
RAIN	On	11/12/2015	Foreign Exchange Future			23,891.86000		24,124.75000			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			9.77470		9.86540			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.91440		10.00670			0.0000	0.00	0	720
Total SGD / R Future												0.00	0	720
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,019.97780	1,192.099	73.46	0.6170	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			514.57780	777.399	73.46	0.3830	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,050.76090	1,242.779	76.58	0.6195	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			525.36090	808.079	76.58	0.3805	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,036.78690	1,217.454	75.02	0.6182	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			521.38690	792.754	75.02	0.3818	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			389.46080	472.475	20.69	0.5047	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			362.76080	538.075	20.69	0.4953	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			364.19110	489.755	21.59	0.5037	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			347.49110	565.355	21.59	0.4963	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			338.93280	507.065	22.49	0.5028	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			332.23280	592.665	22.49	0.4972	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			4.66200		4.68170			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.61920		4.63780			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			208.67010	190.049	11.76	0.8267	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			16.97010	18.049	11.76	0.1733	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			200.20380	181.712	11.70	0.8135	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			18.50380	19.712	11.70	0.1865	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			191.85350	173.504	11.64	0.7996	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			20.15350	21.504	11.64	0.2004	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			250.88620	236.686	14.69	0.6403	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			103.08620	107.486	14.69	0.3597	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			244.47010	230.377	14.66	0.6312	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			106.67010	111.177	14.66	0.3688	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			238.14250	224.157	14.63	0.6220	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	4.51	Put			110.34250	114.957	14.63	0.3780	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			1.07680		1.10970			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.04730		1.07920			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												1375715185.26	99,447	979,388
Total Options												1353242.00	11,000	2,526,911
Grand Total:												1,377,068,427.26	110,447	3,506,299