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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/10/2015	Foreign Exchange Future	13.84230	13.53730			0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Future	13.84240	13.54910			0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Future	13.85420	13.56070			0.0000	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Future	13.85660	13.56300			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future	13.87100	13.57690			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future	13.87340	13.57930			0.0000	0.00	0	150
\$ / R	On	20/11/2015	Foreign Exchange Future	13.87820	13.58390			0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Future	13.88770	13.59320			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future	13.89010	13.59550			0.0000	208,351.50	15	301
\$ / R	On	26/11/2015	Foreign Exchange Future	13.89250	13.59780			0.0000	0.00	0	67
\$ / R	On	08/12/2015	Foreign Exchange Future	13.92250	13.62630			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future	13.93040	13.63350			0.0000	602,475,869.60	43,249	599,927
\$ / R	On	21/12/2015	Foreign Exchange Future	13.95640	13.65750			0.0000	0.00	0	250
\$ / R	On	29/12/2015	Foreign Exchange Future	13.97730	13.67670			0.0000	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Future	14.01240	13.71230			0.0000	0.00	0	7
\$ / R	On	13/01/2016	Foreign Exchange Future	14.01480	13.71490			0.0000	0.00	0	1,650
\$ / R	On	27/01/2016	Foreign Exchange Future	14.04870	13.75080			0.0000	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Future	14.05360	13.74100			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future	14.08840	13.79000			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future	14.10600	13.80710			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future	14.12110	13.82170			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			14.15880		13.85820			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.16630		13.86550			0.0000	80,634,579.60	5,692	84,195
\$ / R	On	16/03/2016	Foreign Exchange Future			14.17130		13.87030			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.18890		13.88740			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.20400		13.90200			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.25420		13.95060			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.27430		13.97010			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.35350		14.04780			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.37910		14.07290			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.38680		14.08050			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.39710		14.09050			0.0000	0.00	0	31,226
\$ / R	On	28/06/2016	Foreign Exchange Future			14.43550		14.12820			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.50990		14.20110			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.54940		14.24040			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.58960		14.27990			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.61900		14.30890			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.62440		14.31420			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.64310		14.33260			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.65380		14.34310			0.0000	0.00	0	6,849
\$ / R	On	28/09/2016	Foreign Exchange Future			14.67790		14.36680			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.75290		14.44060			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.84720		14.53640			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.89360		14.58360			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.90810		14.59840			0.0000	0.00	0	510
\$ / R	On	13/03/2017	Foreign Exchange Future			15.15200		14.84630			0.0000	0.00	0	0
Total \$ / R Future												683,318,800.70	48,956	726,454
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			9.63220	44.991	19.97	0.4262	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			342.33220	72.691	19.97	0.5738	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			4.18850	14.789	22.56	0.1702	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			466.88850	172.489	22.56	0.8298	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			557.69880	843.516	19.26	0.9910	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			8.59880	1.116	19.26	0.0090	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			185.99410	410.358	17.20	0.8886	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			86.89410	17.958	17.20	0.1114	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			73.21840	208.658	16.40	0.6797	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			224.11840	66.258	16.40	0.3203	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			26.04860	79.729	16.45	0.3713	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			426.94860	187.329	16.45	0.6287	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			830.87610	1,122.637	21.30	0.9980	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			1.77610	0.237	21.30	0.0020	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			452.20430	720.335	16.46	0.9632	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			31.50430	6.135	16.46	0.0368	0.00	0	8,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			78.10500	181.691	15.85	0.5500	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			327.40500	137.491	15.85	0.4500	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			17.99200	45.042	17.39	0.1901	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		707.29200	440.842	17.39	0.8099	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		576.01650	858.142	17.78	0.9767	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		15.31650	3.942	17.78	0.0233	0.00	0	10,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Call		0.00000	138.323	16.08	0.4462	1,521,556.30	11,000	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.92	Put		0.00000	201.723	16.08	0.5538	0.00	0	0
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Call		123.02200	267.832	15.89	0.6710	0.00	0	11,000
\$ / R	On	11/11/2015	Foreign Exchange Option	13.68	Put		240.02200	91.232	15.89	0.3290	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call		300.52770	514.277	15.67	0.8375	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put		123.62770	43.277	15.67	0.1625	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		479.38900	734.985	15.57	0.9358	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		52.48900	13.985	15.57	0.0642	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call		332.75140	556.205	15.65	0.8622	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put		105.85140	35.205	15.65	0.1378	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call		340.17720	561.886	15.75	0.8558	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put		110.87720	38.486	15.75	0.1442	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		469.58780	720.915	15.68	0.9244	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		60.28780	17.515	15.68	0.0756	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		504.40970	758.574	16.11	0.9195	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		60.50970	20.374	16.11	0.0805	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		156.30040	287.953	16.10	0.6004	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put		322.40040	159.753	16.10	0.3996	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		201.15770	351.603	15.89	0.6467	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		287.95770	143.903	15.89	0.3533	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		109.76950	194.796	16.34	0.4418	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		506.56950	297.096	16.34	0.5582	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,795.52950	3,090.144	26.16	0.9998	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.02950	0.044	26.16	0.0002	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,445.62270	2,740.187	24.14	0.9996	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		0.12270	0.087	24.14	0.0004	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		977.84390	1,266.259	17.88	0.9761	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		405.16600	222.220	16.06	0.4649	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		0.16070	0.638	28.83	0.0020	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,854.66070	3,560.538	28.83	0.9980	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		330.24940	532.329	15.77	0.7901	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		164.74940	72.229	15.77	0.2099	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		273.68140	136.867	15.92	0.3357	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		189.02060	327.946	15.98	0.6135	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		323.52060	167.846	15.98	0.3865	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		453.53630	687.581	15.63	0.8746	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		98.03630	37.481	15.63	0.1254	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		150.66600	262.320	16.06	0.5351	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		100.97900	38.901	15.64	0.1292	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		392.25140	611.906	15.70	0.8378	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		126.75140	51.806	15.70	0.1622	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		771.24170	1,051.872	17.00	0.9560	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		25.74170	11.772	17.00	0.0440	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			219.18140	376.967	15.92	0.6643	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			12.34390	6.159	17.88	0.0239	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			699.51740	974.962	16.68	0.9453	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			34.01740	14.862	16.68	0.0547	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			614.90610	879.942	16.28	0.9286	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			49.40610	19.842	16.28	0.0714	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			446.47900	679.001	15.64	0.8708	0.00	0	11,500
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			539.44240	790.131	15.82	0.9049	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			71.64240	27.631	15.82	0.0951	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,295.33210	1,587.263	17.30	0.9836	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			9.03210	4.763	17.30	0.0164	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			117.48240	185.666	17.54	0.3428	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			783.98240	555.266	17.54	0.6572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			106.12320	167.690	17.74	0.3157	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			842.62320	607.290	17.74	0.6843	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			153.15580	240.528	17.01	0.4198	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			639.65580	430.128	17.01	0.5802	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			136.14150	214.518	17.24	0.3843	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			702.64150	484.118	17.24	0.6157	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			128.34750	202.509	17.36	0.3673	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			734.84750	512.109	17.36	0.6327	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			182.62210	284.900	16.66	0.4766	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			549.12210	354.501	16.66	0.5234	354,500.50	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			179.97190	280.943	16.69	0.4718	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			556.47190	360.543	16.69	0.5282	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			169.73460	265.597	16.80	0.4525	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			586.23460	385.197	16.80	0.5475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			233.70360	364.039	16.38	0.5623	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			430.20360	263.640	16.38	0.4377	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			208.19520	324.142	16.47	0.5216	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			484.69520	303.742	16.47	0.4784	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			205.19540	319.387	16.48	0.5165	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			491.69540	308.987	16.48	0.4835	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			289.33660	447.806	16.21	0.6382	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			335.83660	197.405	16.21	0.3618	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			273.44820	424.321	16.26	0.6181	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			359.94820	213.921	16.26	0.3819	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			243.98870	379.855	16.35	0.5776	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			410.48870	249.455	16.35	0.4224	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			306.36390	472.121	16.17	0.6581	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			312.86390	181.721	16.17	0.3419	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			301.77990	465.965	16.18	0.6532	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			318.27990	185.565	16.18	0.3468	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			297.58120	459.861	16.19	0.6482	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			324.08120	189.461	16.19	0.3518	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			325.21680	497.264	16.13	0.6777	0.00	0	1,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			291.71680	166.865	16.13	0.3223	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			315.68610	484.590	16.15	0.6679	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			302.18610	174.190	16.15	0.3321	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			310.99930	478.331	16.16	0.6630	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			307.49930	177.931	16.16	0.3370	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			376.01460	563.674	16.02	0.7252	7,404,982.71	13,137	2,150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			242.51460	133.274	16.02	0.2748	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			365.43220	549.991	16.04	0.7159	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			251.93220	139.591	16.04	0.2841	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			330.05940	503.678	16.12	0.6826	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			286.55940	163.278	16.12	0.3174	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			443.99230	649.830	15.89	0.7783	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			190.49230	99.430	15.89	0.2217	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			432.12970	634.999	15.91	0.7698	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			198.62970	104.599	15.91	0.2302	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			409.04270	605.894	15.95	0.7524	23,400,822.62	38,622	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			215.54270	115.494	15.95	0.2476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			487.18600	703.164	15.81	0.8070	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			163.68600	82.765	15.81	0.1930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			480.85710	695.413	15.82	0.8030	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			167.35710	85.013	15.82	0.1970	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			456.06970	664.845	15.86	0.7867	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			182.56970	94.445	15.86	0.2133	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			546.49560	775.631	15.78	0.8398	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			132.99560	65.231	15.78	0.1602	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			526.25940	750.571	15.74	0.8299	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			142.75940	70.171	15.74	0.1701	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			506.48910	726.678	15.78	0.8186	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			152.98910	76.278	15.78	0.1814	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			581.23690	818.045	15.84	0.8553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			117.73690	57.645	15.84	0.1447	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			560.24030	792.504	15.80	0.8461	536,525.00	677	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			126.74030	62.104	15.80	0.1539	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			553.34260	784.052	15.79	0.8430	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			129.84260	63.652	15.79	0.1570	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			669.61010	922.777	15.99	0.8882	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			86.11010	42.377	15.99	0.1118	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			631.95230	878.665	15.93	0.8753	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			98.45230	48.265	15.93	0.1247	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			595.48250	835.223	15.86	0.8613	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			111.98250	54.823	15.86	0.1387	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			824.78350	1,095.613	16.22	0.9284	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			51.28350	25.213	16.22	0.0716	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			790.47130	1,058.618	16.17	0.9211	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			56.97130	28.218	16.17	0.0789	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			708.40940	967.506	16.05	0.9002	1,158,104.92	1,197	1,197

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	13.00	Put		74.90940	37.106	16.05	0.0998	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		903.68130	1,179.845	16.33	0.9429	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		40.18130	19.445	16.33	0.0571	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		877.13440	1,151.624	16.29	0.9384	38,425,096.39	33,366	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		43.63440	21.224	16.29	0.0616	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		833.43710	1,104.906	16.23	0.9301	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		49.93710	24.506	16.23	0.0699	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,058.14760	1,342.018	16.54	0.9638	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		24.64760	11.618	16.54	0.0362	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		966.50300	1,246.190	16.42	0.9525	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		33.00300	15.790	16.42	0.0475	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		912.58230	1,189.281	16.34	0.9444	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		39.08230	18.881	16.34	0.0556	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,095.35210	1,380.645	16.59	0.9677	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		21.85210	10.245	16.59	0.0323	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,086.02390	1,370.974	16.57	0.9667	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		22.52390	10.574	16.57	0.0333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,076.71340	1,361.312	16.56	0.9658	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		23.21340	10.912	16.56	0.0342	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,460.67100	1,754.634	18.00	0.9863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		7.17100	4.234	18.00	0.0137	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,441.01460	1,734.833	17.92	0.9856	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		7.51460	4.433	17.92	0.0144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,151.67220	1,439.240	16.79	0.9719	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		18.17220	8.840	16.79	0.0281	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,539.44870	1,833.925	18.30	0.9885	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		5.94870	3.525	18.30	0.0115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,490.18540	1,784.353	18.11	0.9872	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		6.68540	3.953	18.11	0.0128	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,480.34340	1,774.445	18.07	0.9869	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		6.84340	4.044	18.07	0.0131	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,687.69630	1,982.902	18.87	0.9918	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		4.19630	2.502	18.87	0.0082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,638.21300	1,933.204	18.68	0.9908	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		4.71300	2.804	18.68	0.0092	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,598.67260	1,893.473	18.53	0.9900	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		5.17260	3.073	18.53	0.0100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,886.14320	2,181.986	19.62	0.9948	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		2.64320	1.586	19.62	0.0052	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,836.46600	2,132.177	19.43	0.9942	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		2.96600	1.777	19.43	0.0058	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,737.23730	2,032.632	19.06	0.9927	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		3.73730	2.232	19.06	0.0073	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,234.68650	2,531.117	20.95	0.9976	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		1.18650	0.717	20.95	0.0024	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,035.37300	2,331.528	20.19	0.9963	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		1.87300	1.128	20.19	0.0037	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,025.41640	2,321.554	20.15	0.9962	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		1.91640	1.154	20.15	0.0038	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,683.92880	2,980.626	22.40	0.9992	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.42880	0.226	22.40	0.0008	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,633.97990	2,930.662	22.27	0.9991	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		0.47990	0.262	22.27	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,433.50060	4,730.400	25.44	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.00060	0.000	25.44	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,383.50080	4,680.400	25.44	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.00080	0.000	25.44	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,434.25380	2,730.856	21.70	0.9985	201,810,287.96	73,900	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		0.75380	0.456	21.70	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,483.50040	4,780.400	25.44	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.00040	0.000	25.44	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		0.05180	0.123	33.44	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,136.55180	6,839.723	33.44	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		22.67290	33.325	21.81	0.0737	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		1,959.17290	1,672.925	21.81	0.9263	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		17.51240	25.384	22.62	0.0567	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,184.01240	1,894.984	22.62	0.9433	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		9.10260	12.073	25.07	0.0272	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,875.60260	2,581.673	25.07	0.9728	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		45.61170	68.956	19.80	0.1458	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,412.11170	1,138.556	19.80	0.8542	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		31.25210	46.630	20.87	0.1014	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,697.75210	1,416.230	20.87	0.8986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		27.03500	40.084	21.29	0.0879	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,813.53500	1,529.685	21.29	0.9121	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		63.14110	96.834	18.92	0.1982	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,179.64110	916.434	18.92	0.8018	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		56.07080	85.589	19.24	0.1775	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,262.57080	995.189	19.24	0.8225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		47.38940	71.781	19.70	0.1513	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,383.88940	1,111.381	19.70	0.8487	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		101.77050	160.505	17.83	0.3046	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		868.27050	630.105	17.83	0.6954	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		88.59590	138.643	18.12	0.2699	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		955.09590	708.243	18.12	0.7301	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		67.49870	103.761	18.74	0.2107	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		1,133.99870	873.361	18.74	0.7893	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		120.99780	191.128	17.48	0.3508	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		767.49780	540.728	17.48	0.6492	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		10.49970	13.462	31.42	0.0225	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,222.99970	3,927.062	31.42	0.9775	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,518.58020	2,817.084	20.91	0.9979	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			1.08020	0.684	20.91	0.0021	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,508.60430	2,807.100	20.88	0.9979	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			1.10430	0.700	20.88	0.0021	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			181.89480	275.039	17.03	0.4286	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			674.39480	468.639	17.03	0.5714	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,857.99520	3,156.711	21.95	0.9991	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			0.49520	0.311	21.95	0.0009	0.00	0	300
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			455.37180	646.918	16.02	0.7133	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			278.67180	169.618	16.02	0.2867	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			277.64260	406.120	16.57	0.5377	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			520.94260	348.820	16.57	0.4623	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Call			374.55540	528.892	16.47	0.5956	0.00	0	0
\$ / R	On	12/01/2016	Foreign Exchange Option	13.80	Put			462.25540	316.492	16.47	0.4044	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			890.87930	1,152.734	16.07	0.8718	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			105.97930	67.934	16.07	0.1282	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			571.06460	765.741	16.05	0.7053	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			320.26460	217.041	16.05	0.2947	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			230.41010	318.597	17.89	0.3836	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			959.61010	749.897	17.89	0.6164	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			130.17660	177.999	19.69	0.2328	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,539.37660	1,289.299	19.69	0.7672	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			910.45270	1,167.399	16.02	0.8518	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			129.65270	88.699	16.02	0.1482	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			808.10250	1,052.079	15.95	0.8193	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			167.30250	113.379	15.95	0.1807	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			114.81370	156.521	20.14	0.2072	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,684.01370	1,427.821	20.14	0.7928	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,965.01420	2,259.992	18.05	0.9768	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			14.21420	11.292	18.05	0.0232	0.00	0	250
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Call			0.00000	395.779	17.36	0.4508	39,577.91	100	100
\$ / R	On	29/01/2016	Foreign Exchange Option	14.26	Put			0.00000	602.179	17.36	0.5492	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Call			0.00000	630.539	16.41	0.6236	0.00	0	0
\$ / R	On	29/01/2016	Foreign Exchange Option	13.74	Put			0.00000	316.939	16.41	0.3764	31,693.87	100	100
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,202.88350	2,499.132	18.08	0.9795	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			12.88350	10.732	18.08	0.0205	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			142.45310	187.850	20.25	0.2233	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,752.45310	1,499.450	20.25	0.7767	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			467.50430	614.220	16.77	0.5719	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			590.40430	438.220	16.77	0.4281	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			146.81440	189.420	20.76	0.2111	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,965.11440	1,708.320	20.76	0.7889	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,043.93720	2,340.360	17.62	0.9667	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			22.23720	19.260	17.62	0.0333	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			682.64740	875.398	16.07	0.7041	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			360.94740	254.298	16.07	0.2959	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			249.13720	324.204	18.76	0.3409	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		1,267.43720	1,043.104	18.76	0.6591	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,416.82460	1,697.509	16.33	0.9005	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		88.62460	68.709	16.33	0.0995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,424.09550	2,159.119	21.86	0.8191	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,823.62640	3,124.631	18.93	0.9861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		8.12640	8.331	18.93	0.0139	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		2,334.56300	2,633.475	17.92	0.9723	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		19.06300	17.175	17.92	0.0277	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put		1,429.47960	1,200.348	19.17	0.6719	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		2,286.23350	2,584.833	17.83	0.9702	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		20.73350	18.533	17.83	0.0298	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		21.07540	31.393	30.06	0.0327	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,385.57540	6,095.093	30.06	0.9673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		139.59550	175.419	21.86	0.1809	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put		1,161.28620	950.092	18.40	0.6071	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		117.18990	146.437	22.69	0.1521	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		2,751.68990	2,480.137	22.69	0.8479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call		109.03420	129.651	23.28	0.1350	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put		2,993.53420	2,713.351	23.28	0.8650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call		264.97960	336.648	19.17	0.3281	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		868.31530	683.884	17.52	0.5161	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		228.85960	290.250	19.75	0.2879	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		1,633.35960	1,393.950	19.75	0.7121	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		173.10890	218.736	20.90	0.2226	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,057.60890	1,802.436	20.90	0.7774	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call		326.78620	416.392	18.40	0.3929	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		621.06800	470.102	16.78	0.4176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		316.38690	402.888	18.51	0.3823	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,200.88690	986.588	18.51	0.6177	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		287.47920	365.463	18.86	0.3522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1,321.97920	1,099.163	18.86	0.6478	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		423.81530	540.184	17.52	0.4839	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		404.24240	291.028	16.09	0.3083	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call		372.74770	475.574	17.95	0.4377	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put		1,007.24770	809.274	17.95	0.5623	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		351.11760	447.883	18.15	0.4171	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		1,075.61760	871.583	18.15	0.5829	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		546.56800	696.402	16.78	0.5824	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		251.25390	182.340	15.91	0.2195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		524.34230	668.041	16.89	0.5659	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		658.84230	501.741	16.89	0.4341	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		453.76410	577.798	17.29	0.5095	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		798.26410	621.498	17.29	0.4905	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		719.74240	907.328	16.09	0.6917	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		140.21090	100.931	15.90	0.1379	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		680.27310	860.209	16.23	0.6692	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			444.77310	323.909	16.23	0.3308	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			620.32370	787.922	16.46	0.6327	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			514.82370	381.622	16.46	0.3673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			916.75390	1,148.640	15.91	0.7805	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			58.94420	48.326	16.72	0.0719	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			880.09960	1,104.073	15.91	0.7664	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			274.59960	197.773	15.91	0.2336	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			745.43760	937.812	16.00	0.7056	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			379.93760	271.512	16.00	0.2944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,205.71090	1,467.231	15.90	0.8621	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			42.82260	35.955	17.08	0.0549	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,091.34750	1,343.624	15.90	0.8340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			175.84750	127.324	15.90	0.1660	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			982.97940	1,224.882	15.90	0.8028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			217.47940	158.582	15.90	0.1972	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,664.44420	1,954.626	16.72	0.9281	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			36.62300	31.138	17.24	0.0481	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,408.46660	1,687.974	16.24	0.8975	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			92.96660	71.674	16.24	0.1025	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,253.04350	1,518.257	15.92	0.8722	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			127.54350	91.957	15.92	0.1278	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,858.32260	2,152.255	17.08	0.9451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			28.81750	25.003	17.50	0.0393	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,848.99130	2,142.772	17.06	0.9444	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			43.49130	36.472	17.06	0.0556	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,802.47460	2,095.459	16.98	0.9406	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			46.97460	39.159	16.98	0.0594	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,952.12300	2,247.438	17.24	0.9519	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			34.37570	29.381	17.31	0.0456	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,905.11570	2,199.768	17.16	0.9486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			39.61570	33.468	17.16	0.0514	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,867.66400	2,161.745	17.09	0.9458	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			42.16400	35.445	17.09	0.0542	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,094.31750	2,391.303	17.50	0.9607	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,065.74750	2,362.434	17.45	0.9590	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			30.24750	26.134	17.45	0.0410	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,989.87570	2,285.681	17.31	0.9544	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			840.69620	1,053.620	15.93	0.7467	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			310.39620	222.320	15.93	0.2533	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			348.56660	443.418	18.26	0.4105	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,108.26660	902.118	18.26	0.5895	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			298.56710	375.985	18.99	0.3497	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,381.16710	1,157.085	18.99	0.6503	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			691.66700	867.842	16.26	0.6604	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			474.26700	348.942	16.26	0.3396	0.00	0	19,744
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			267.77520	334.417	19.63	0.3093	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	29/03/2016	Foreign Exchange Option	15.25	Put			1,615.77520	1,380.417	19.63	0.6907	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			182.92220	227.308	21.27	0.2175	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,240.92220	1,983.308	21.27	0.7825	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,136.31790	2,433.739	17.38	0.9563	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			34.31790	29.739	17.38	0.0437	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			794.69720	986.785	15.90	0.7077	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			392.69720	282.785	15.90	0.2923	0.00	0	150
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			648.13040	799.413	16.76	0.5919	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			667.53040	515.213	16.76	0.4081	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			290.99270	356.876	19.95	0.3066	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,760.39270	1,522.676	19.95	0.6934	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			884.68600	1,079.966	15.87	0.7109	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			414.58600	305.666	15.87	0.2891	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			275.91780	336.691	20.48	0.2835	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,965.81780	1,722.391	20.48	0.7165	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			207.16390	251.310	21.83	0.2162	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,527.06390	2,267.010	21.83	0.7838	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,214.78980	2,513.260	17.24	0.9487	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			44.68980	38.960	17.24	0.0513	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			983.83600	1,184.845	15.97	0.7142	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			436.03600	331.345	15.97	0.2858	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			283.74890	338.130	21.27	0.2608	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,365.94890	2,114.630	21.27	0.7392	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			227.99330	270.037	22.41	0.2109	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,880.19330	2,616.537	22.41	0.7891	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,303.42390	2,601.952	17.08	0.9422	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			55.62390	48.452	17.08	0.0578	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,967.82650	2,259.890	16.51	0.9105	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			94.92650	80.790	16.51	0.0895	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			401.85630	476.903	19.78	0.3483	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,778.95630	1,547.803	19.78	0.6517	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,142.44180	1,367.440	15.82	0.7586	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			351.94180	270.640	15.82	0.2414	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,136.25670	1,360.511	15.83	0.7566	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			355.75670	273.711	15.83	0.2434	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,130.09650	1,353.605	15.84	0.7546	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			359.59650	276.805	15.84	0.2454	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,148.09770	1,372.601	15.81	0.7570	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			357.59770	275.501	15.81	0.2430	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			1,019.64120	1,219.573	15.97	0.7106	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			459.14120	352.473	15.97	0.2894	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,211.04060	1,442.870	15.74	0.7763	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			320.54060	245.770	15.74	0.2237	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,154.28140	1,379.526	15.81	0.7590	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			353.78140	272.426	15.81	0.2410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			305.81680	360.738	21.33	0.2655	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,445.31680	2,193.638	21.33	0.7345	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,141.93870	1,365.696	15.82	0.7550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			361.43870	278.596	15.82	0.2450	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,034.91320	1,238.844	15.95	0.7168	66,442,909.53	53,633	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			444.41320	341.744	15.95	0.2832	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			239.96210	279.124	22.71	0.2080	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,079.46210	2,812.024	22.71	0.7920	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			523.31830	621.773	18.67	0.4315	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,362.81830	1,154.673	18.67	0.5685	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Call			0.00000	602.364	18.81	0.4201	32,306,599.14	53,633	53,633
\$ / R	On	13/06/2016	Foreign Exchange Option	15.00	Put			0.00000	1,205.264	18.81	0.5799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			218.00380	230.229	26.64	0.1586	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,297.50380	4,003.129	26.64	0.8414	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			273.84050	321.997	21.92	0.2386	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,713.34050	2,454.897	21.92	0.7614	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			248.31120	291.048	22.47	0.2166	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,967.81120	2,703.948	22.47	0.7834	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,407.41650	1,661.164	15.62	0.8277	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			226.91650	174.063	15.62	0.1723	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,344.29010	1,589.976	15.60	0.8131	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			253.79010	192.876	15.60	0.1869	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			236.30620	267.024	22.96	0.1992	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,205.80620	2,929.924	22.96	0.8008	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,024.37240	2,317.061	16.54	0.9127	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			93.87240	79.961	16.54	0.0873	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			257.52400	296.724	22.80	0.2122	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,169.32400	2,901.224	22.80	0.7878	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,393.72150	2,692.888	16.90	0.9371	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			65.52150	57.388	16.90	0.0629	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,080.32050	1,286.558	15.96	0.7189	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			452.12050	351.058	15.96	0.2811	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			293.07610	341.998	21.99	0.2433	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,784.87610	2,526.499	21.99	0.7567	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,474.55950	2,775.003	16.77	0.9333	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			73.45950	65.103	16.77	0.0667	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,165.16190	1,376.140	15.94	0.7234	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			464.06190	366.240	15.94	0.2766	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			302.53770	342.512	22.75	0.2275	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,231.43770	2,962.612	22.75	0.7725	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			293.83100	315.003	23.43	0.2086	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,542.73100	3,255.103	23.43	0.7914	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			545.65530	630.733	19.68	0.3887	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,825.25530	1,601.333	19.68	0.6113	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,744.10810	2,020.566	15.92	0.8493	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			203.70810	171.166	15.92	0.1507	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			337.25960	359.099	23.96	0.2184	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	26/08/2016	Foreign Exchange Option	17.70	Put			3,757.35960	3,469.499	23.96	0.7816	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			332.69740	352.955	24.73	0.2106	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,982.79740	3,693.355	24.73	0.7894	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,561.29610	2,862.347	16.66	0.9300	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			81.39610	72.747	16.66	0.0700	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,260.89330	1,470.719	15.96	0.7282	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			480.99330	381.119	15.96	0.2718	0.00	0	150
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,190.88570	1,382.133	16.16	0.6945	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			581.98570	463.133	16.16	0.3055	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			356.88330	379.333	24.04	0.2242	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,787.98330	3,500.333	24.04	0.7758	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			355.58590	377.593	24.24	0.2221	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,846.68590	3,558.593	24.24	0.7779	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,293.66150	1,504.461	15.95	0.7300	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			484.76150	385.461	15.95	0.2700	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,160.28850	1,341.922	16.25	0.6806	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			626.08850	497.522	16.25	0.3194	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			372.64660	411.860	22.88	0.2469	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,358.44660	3,087.460	22.88	0.7531	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,443.37560	1,669.157	15.72	0.7674	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			400.77560	316.057	15.72	0.2326	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,437.36030	1,662.438	15.73	0.7658	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			404.76030	319.338	15.73	0.2342	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,431.36730	1,655.740	15.74	0.7641	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			408.76730	322.640	15.74	0.2359	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			378.92930	399.271	23.68	0.2321	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,735.82930	3,445.471	23.68	0.7679	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,448.81160	1,674.179	15.72	0.7663	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			405.71160	320.379	15.72	0.2337	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,442.82020	1,667.480	15.73	0.7647	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			409.72020	323.680	15.73	0.2353	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Call			384.26570	412.685	23.18	0.2417	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	17.50	Put			3,541.16570	3,258.885	23.18	0.7583	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Call			1,485.23220	1,714.783	15.65	0.7763	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.24	Put			382.13220	300.983	15.65	0.2237	0.00	0	405
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,454.82520	1,680.894	15.71	0.7680	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			401.72520	317.094	15.71	0.2320	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			385.54990	399.450	25.35	0.2190	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,268.74990	3,971.550	25.35	0.7810	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			383.45250	396.440	25.86	0.2146	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,426.65250	4,128.540	25.86	0.7854	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,655.79550	2,958.188	16.54	0.9273	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			88.99550	80.288	16.54	0.0727	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,360.33330	1,571.812	15.94	0.7337	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			493.53330	393.912	15.94	0.2663	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			414.84120	440.280	27.00	0.2190	0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,824.24120	4,537.380	27.00	0.7810	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,735.53600	3,038.917	16.44	0.9256	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			94.93600	86.017	16.44	0.0744	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,443.00830	1,655.748	15.92	0.7384	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			502.40830	402.848	15.92	0.2616	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			422.02340	441.251	26.75	0.2209	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,751.42340	4,458.351	26.75	0.7791	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,837.52780	3,140.555	16.40	0.9236	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			101.12780	93.355	16.40	0.0764	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,552.47980	1,763.982	16.01	0.7434	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			516.07980	416.782	16.01	0.2566	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			400.59190	470.312	27.82	0.2182	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,264.19190	5,023.112	27.82	0.7818	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,188.04610	2,463.304	16.07	0.8523	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			244.44610	209.703	16.07	0.1477	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,180.27210	2,455.136	16.07	0.8512	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			246.67210	211.536	16.07	0.1488	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,172.51240	2,446.976	16.07	0.8502	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			248.91240	213.376	16.07	0.1498	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,621.40870	1,834.982	16.10	0.7462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			523.00870	426.882	16.10	0.2538	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			375.62000	437.382	27.16	0.2051	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,527.22000	5,279.282	27.16	0.7949	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,738.74420	1,965.188	15.88	0.7755	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			108.00630	98.482	16.41	0.0777	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,744.81790	1,971.892	15.87	0.7770	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			436.41790	353.792	15.87	0.2230	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			440.34420	357.088	15.88	0.2245	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			368.62890	429.490	27.16	0.2021	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,580.22890	5,331.390	27.16	0.7979	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,732.69040	1,958.497	15.89	0.7741	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			444.29040	360.397	15.89	0.2259	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,906.40630	3,206.582	16.41	0.9223	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,160.19320	1,280.368	19.30	0.5233	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,653.89320	1,468.368	19.30	0.4767	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,157.25420	1,277.078	19.31	0.5222	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,660.95420	1,475.078	19.31	0.4778	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,154.33290	1,273.793	19.33	0.5211	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,668.03290	1,481.793	19.33	0.4789	0.00	0	0
Total \$ / R Option												373,432,656.85	280,365	2,168,946
Total \$ / R												1,056,751,457.55	329,321	2,895,400
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.93040		13.63350			0.0000	919,406.40	66	611
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		14.16630		13.86550			0.0000	609,150.90	43	162
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.39710		14.09050			0.0000	0.00	0	144

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	19/09/2016	Foreign Exchange Future			14.65380		14.34310			0.0000	0.00	0	15
Total \$ / R MAXI Future											1,528,557.30	109	932
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			332.89780	199.149	19.25	0.0065	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			177,690.68960	207,243.741	19.21	0.9933	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			340.68960	203.742	19.21	0.0067	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			179,675.30070	209,234.661	19.28	0.9936	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			325.30070	194.661	19.28	0.0064	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			178,682.89780	208,239.149	19.25	0.9935	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			154,690.25400	183,408.279	16.51	0.9155	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			7,140.25400	5,778.279	16.51	0.0845	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			153,795.00530	182,487.577	16.49	0.9145	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			7,245.00530	5,857.577	16.49	0.0855	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			152,901.09080	181,567.708	16.47	0.9134	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			7,351.09080	5,937.708	16.47	0.0866	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			106,618.94040	127,801.159	15.91	0.7291	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			41,568.94040	32,091.159	15.91	0.2709	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			106,090.81010	127,142.810	15.92	0.7270	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			42,040.81010	32,432.810	15.92	0.2730	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			105,565.81390	126,486.377	15.92	0.7250	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			42,515.81390	32,776.377	15.92	0.2750	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			76,256.11080	87,484.153	18.68	0.4810	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			142,946.11080	123,104.153	18.68	0.5190	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			76,786.47590	88,104.264	18.64	0.4838	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			141,476.47590	121,724.264	18.64	0.5162	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			76,520.65770	87,793.489	18.66	0.4824	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			142,210.65770	122,413.489	18.66	0.5176	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,528,557.30	109	932
£ / R	On	11/12/2015			21.29590		20.87850			0.0000	71,000,530.60	3,334	37,016
£ / R	On	12/01/2016			22.34720		21.91030			0.0000	0.00	0	2
£ / R	On	14/03/2016			21.65100		21.22720			0.0000	14,549,472.00	672	5,522
£ / R	On	13/06/2016			22.00070		21.56680			0.0000	0.00	0	0
£ / R	On	08/09/2016			22.34770		21.90710			0.0000	0.00	0	0
£ / R	On	19/09/2016			22.39270		21.95120			0.0000	6,717,810.00	300	200
Total £ / R Future											92,267,812.60	4,306	42,740
£ / R	On	11/12/2015		Call			3,016.41810	3,431.991	22.55	0.9894	0.00	0	0
£ / R	On	11/12/2015		Put			7.91810	6.091	22.55	0.0106	0.00	0	830
£ / R	On	11/12/2015		Call			2,729.01540	3,143.860	21.50	0.9859	0.00	0	0
£ / R	On	11/12/2015		Put			10.51540	7.960	21.50	0.0141	0.00	0	0
£ / R	On	11/12/2015		Call			2,403.20420	2,816.800	20.30	0.9804	0.00	0	0
£ / R	On	11/12/2015		Put			14.70420	10.900	20.30	0.0196	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	18.50	Call			2,393.35760	2,806.906	20.27	0.9802	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			14.85760	11.006	20.27	0.0198	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,383.51290	2,797.014	20.23	0.9800	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			15.01290	11.114	20.23	0.0200	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,531.11190	1,927.202	17.45	0.9437	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			52.61190	31.302	17.45	0.0563	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,011.77180	1,372.289	16.34	0.8744	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			133.27180	76.389	16.34	0.1256	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			920.97190	1,266.514	16.12	0.8542	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			162.47190	90.615	16.12	0.1458	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			841.56030	1,171.606	15.91	0.8333	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			193.06030	105.706	15.91	0.1667	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			772.71200	1,090.506	15.89	0.8101	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			224.21200	124.606	15.89	0.1899	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			520.58840	783.611	15.98	0.6917	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			392.08840	237.711	15.98	0.3083	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			510.12200	770.343	15.99	0.6855	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			401.62200	244.443	15.99	0.3145	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			489.60920	744.196	16.00	0.6729	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			421.10920	258.296	16.00	0.3271	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			329.34820	517.338	16.08	0.5435	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			650.84820	421.438	16.08	0.4565	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			281.74330	445.646	16.17	0.4928	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			753.24330	499.746	16.17	0.5072	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			240.33540	384.999	16.39	0.4438	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			861.83540	589.099	16.39	0.5562	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			169.90220	278.552	16.85	0.3477	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,111.40220	802.652	16.85	0.6523	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			32.78300	57.523	18.47	0.0936	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,354.28300	1,961.623	18.47	0.9064	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Call			1,105.08140	1,436.711	15.64	0.8030	0.00	0	0
£ / R	On	12/01/2016	Foreign Exchange Option	21.09	Put			284.78140	179.511	15.64	0.1970	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,166.13110	2,566.033	16.00	0.8997	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			128.93110	105.033	16.00	0.1003	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,157.59870	2,556.750	15.98	0.8991	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			130.39870	105.750	15.98	0.1009	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,149.07920	2,547.473	15.96	0.8984	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			131.87920	106.473	15.96	0.1016	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,626.55860	1,945.733	15.19	0.7429	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			549.75860	435.033	15.19	0.2571	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,620.70030	1,938.723	15.20	0.7416	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			553.90030	438.023	15.20	0.2584	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,614.85350	1,931.734	15.20	0.7403	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			558.05350	441.034	15.20	0.2597	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,631.71370	1,893.590	15.33	0.6705	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,562.14970	1,315.030	16.39	0.4606	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	25.85	Call			499.07540	573.994	20.35	0.2496	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,441.97540	4,076.294	20.35	0.7504	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			924.61370	745.890	15.33	0.3295	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,205.91560	1,400.632	16.37	0.5417	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,548.81560	1,302.932	16.37	0.4583	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,202.57700	1,396.675	16.38	0.5406	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,555.47700	1,308.975	16.38	0.4594	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,199.24970	1,392.730	16.39	0.5394	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,027.28640	1,186.870	17.16	0.4676	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,066.08640	1,784.170	17.16	0.5324	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,024.65230	1,183.787	17.17	0.4666	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,073.45230	1,791.087	17.17	0.5334	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,022.02710	1,180.715	17.18	0.4656	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,080.82710	1,798.015	17.18	0.5344	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												92,267,812.60	4,306	166,948
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11516		0.11341			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11736		0.11543			0.0000	105,273.71	897	1,139
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11957		0.11759			0.0000	0.00	0	0
Total ¥ / R Future												105,273.71	897	9,273
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,341.91420	2,516.794	24.39	0.9986	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.51420	0.394	24.39	0.0014	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,345.77710	1,520.182	19.01	0.9860	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			4.37710	3.782	19.01	0.0140	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			449.79660	584.597	15.86	0.8079	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			108.39660	68.197	15.86	0.1921	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			323.24130	385.599	17.47	0.4388	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			780.14130	649.399	17.47	0.5612	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,575.38850	1,760.095	16.16	0.9522	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			32.28850	23.895	16.16	0.0478	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			764.72580	905.462	15.97	0.7614	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			221.62580	169.262	15.97	0.2386	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			808.67280	689.768	17.70	0.4823	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			324.80720	367.917	19.88	0.3251	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,566.10720	1,410.816	19.88	0.6749	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,040.06820	1,184.749	16.21	0.7627	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			281.36820	227.649	16.21	0.2373	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			567.37280	646.868	17.70	0.5177	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												105,273.71	897	9,273
€ / R	On	11/12/2015	Foreign Exchange Future			15.28200		15.10580			0.0000	40,375,044.00	2,642	82,284

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/12/2015	Foreign Exchange Future			15.34010		15.15820			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.42220		15.24540			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.57380		15.39490			0.0000	13,362,320.40	858	28,077
€ / R	On	13/06/2016	Foreign Exchange Future			15.86550		15.68100			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.19850		16.00960			0.0000	4,049,625.00	250	250
€ / R	On	19/12/2016	Foreign Exchange Future			16.52030		16.33200			0.0000	0.00	0	3,000
Total € / R Future												57,786,989.40	3,750	113,861
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			51.11290	64.585	19.32	0.1307	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,445.31290	1,282.585	19.32	0.8693	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			378.06680	478.835	16.59	0.6213	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			312.26680	236.835	16.59	0.3787	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			271.63790	346.103	16.73	0.5078	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			455.83790	354.103	16.73	0.4922	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			137.24710	178.072	17.67	0.3091	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			811.44710	676.072	17.67	0.6909	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			403.93200	508.833	16.56	0.6435	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			288.13200	216.833	16.56	0.3565	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			398.66500	502.743	16.57	0.6391	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			292.86500	220.743	16.57	0.3609	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			393.44480	496.696	16.58	0.6346	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			297.64480	224.696	16.58	0.3654	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,230.09820	1,397.917	16.47	0.9559	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			24.29820	15.917	16.47	0.0441	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,110.95720	1,275.385	16.44	0.9386	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			35.15720	23.385	16.44	0.0614	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,059.97540	2,235.593	20.03	0.9901	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			4.17540	3.593	20.03	0.0099	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,276.74400	1,445.643	16.48	0.9615	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			20.94400	13.643	16.48	0.0385	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			876.14310	1,030.418	16.38	0.8868	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			70.34310	48.418	16.38	0.1132	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,155.85720	4,332.040	26.70	0.9999	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.05720	0.040	26.70	0.0001	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			226.46160	284.189	17.43	0.3859	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			768.26160	644.089	17.43	0.6141	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			354.03520	439.152	16.76	0.5289	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			495.83520	399.052	16.76	0.4711	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			853.01300	988.559	16.20	0.7642	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			217.61300	176.360	16.20	0.2358	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			846.36000	981.113	16.20	0.7616	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			220.96000	178.913	16.20	0.2384	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			839.74280	973.691	16.20	0.7589	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			224.34280	181.491	16.20	0.2411	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			702.65070	823.804	16.36	0.6952	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			307.25070	251.605	16.36	0.3048	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	14.92	Call			662.47550	779.553	16.42	0.6740	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			337.07550	277.353	16.42	0.3260	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			36.34930	31.822	17.53	0.0445	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,239.00990	2,412.563	17.30	0.9466	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			44.10990	38.763	17.30	0.0534	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			98.14840	87.253	16.34	0.1109	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			351.46230	405.360	18.24	0.3625	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,256.56230	1,131.560	18.24	0.6375	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			440.66390	508.948	17.68	0.4340	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			995.76390	885.149	17.68	0.5660	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,381.24930	2,555.622	17.53	0.9555	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,031.55340	918.871	17.76	0.5768	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			386.59800	446.873	18.00	0.3919	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,141.69800	1,023.073	18.00	0.6081	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			845.47160	964.524	16.33	0.6743	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			410.57160	350.724	16.33	0.3257	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,643.04840	1,811.053	16.34	0.8891	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			452.62260	388.096	16.44	0.3482	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			644.97490	742.603	16.81	0.5712	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			620.07490	538.803	16.81	0.4288	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,492.87800	1,652.567	16.11	0.8658	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			127.97800	108.767	16.11	0.1342	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			426.45340	492.671	17.76	0.4232	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			267.46190	228.913	16.09	0.2406	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			878.70600	1,000.845	16.26	0.6893	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			383.80600	327.045	16.26	0.3107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,525.71820	1,686.748	16.13	0.8718	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			120.81820	102.948	16.13	0.1282	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			797.52260	911.896	16.44	0.6518	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,517.47860	1,677.967	16.12	0.8704	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			122.57860	104.167	16.12	0.1296	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,509.26040	1,669.483	16.11	0.8689	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			124.36040	105.683	16.11	0.1311	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,062.36190	1,202.713	16.09	0.7594	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,031.99070	1,145.259	16.32	0.6448	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			600.99070	529.759	16.32	0.3552	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,027.19420	1,140.028	16.34	0.6428	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			606.19420	534.528	16.34	0.3572	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			595.81430	525.017	16.31	0.3533	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,692.33860	1,853.678	15.68	0.8308	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			211.33860	188.178	15.68	0.1692	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			742.49160	826.484	17.41	0.5102	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,021.49160	920.984	17.41	0.4898	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,036.81430	1,150.517	16.31	0.6467	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,542.51580	1,682.237	15.82	0.7295	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			482.91580	433.737	15.82	0.2705	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,536.51970	1,675.929	15.83	0.7279	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			486.91970	437.429	15.83	0.2721	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,548.53100	1,688.560	15.81	0.7311	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			478.93100	430.060	15.81	0.2689	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,701.30620	1,589.737	18.64	0.5187	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,029.01930	1,106.243	18.62	0.4835	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,687.01930	1,575.943	18.62	0.5165	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,026.15750	1,103.134	18.63	0.4824	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,694.15750	1,582.834	18.63	0.5176	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,023.30620	1,100.037	18.64	0.4813	0.00	0	0
Total € / R Option												0.00	0	340,420
Total € / R												57,786,989.40	3,750	454,281
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.85270		9.70330			0.0000	2,660,229.00	270	14,893
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.97630		9.82590			0.0000	798,104.00	80	6,360
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.10160		9.94910			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.24560		10.09100			0.0000	4,610,520.00	450	250
Total AU\$ / R Future												8,068,853.00	800	21,503
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			36.81700	22.907	13.55	0.1030	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			222.39600	329.884	13.17	0.7249	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,353.32480	2,502.726	23.65	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.02480	0.026	23.65	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			440.11700	575.607	13.55	0.8970	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,453.31890	2,602.719	24.21	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			119.09600	77.184	13.17	0.2751	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			37.66090	66.583	14.02	0.2432	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			534.36090	413.883	14.02	0.7568	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.01890	0.019	24.21	0.0001	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,403.32170	2,552.722	23.93	0.9999	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.02170	0.022	23.93	0.0001	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			493.43210	609.179	12.90	0.7492	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			157.53210	122.879	12.90	0.2508	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			486.99920	602.008	12.90	0.7449	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			161.09920	125.708	12.90	0.2551	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			480.61650	594.883	12.90	0.7406	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			164.71650	128.583	12.90	0.2594	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			375.06590	446.226	13.84	0.5260	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			515.96590	434.626	13.84	0.4740	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			371.50920	441.761	13.85	0.5224	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			522.40920	440.161	13.85	0.4776	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			378.65380	450.725	13.83	0.5296	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			509.55380	429.125	13.83	0.4704	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			624.10320	541.856	14.52	0.4626	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			512.42380	586.089	14.49	0.5431	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			611.42380	530.489	14.49	0.4569	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			508.74770	581.759	14.51	0.5403	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			617.74770	536.159	14.51	0.4597	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			505.10320	577.456	14.52	0.5374	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												8,068,853.00	800	22,106
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.57110		10.34180			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.74590		10.51330			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			111.88890	211.866	12.06	0.5729	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			270.08890	140.766	12.06	0.4271	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			108.92520	206.372	12.06	0.5638	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			277.12520	145.272	12.06	0.4362	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			114.92800	217.453	12.06	0.5819	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			263.12800	136.353	12.06	0.4181	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			549.56390	409.849	14.31	0.5096	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			258.81550	353.581	14.26	0.4987	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			535.51550	397.681	14.26	0.5013	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			255.82090	349.643	14.29	0.4946	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			542.52090	403.743	14.29	0.5054	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			252.86390	345.749	14.31	0.4904	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Future			14.08410		13.87760			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.37870		14.16940			0.0000	359,467.50	25	1,709
Total CHF / R Future												359,467.50	25	8,981
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			394.31030	292.584	17.32	0.4481	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			268.11220	371.529	17.32	0.5471	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			400.51220	297.429	17.32	0.4529	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			275.75240	381.886	17.31	0.5567	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			388.15240	287.786	17.31	0.4433	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			271.91030	376.684	17.32	0.5519	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			336.78650	412.339	18.80	0.3806	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,157.38650	1,023.639	18.80	0.6194	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			334.57250	409.630	18.82	0.3786	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,165.17250	1,030.930	18.82	0.6214	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			332.37190	406.940	18.84	0.3766	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,172.97190	1,038.240	18.84	0.6234	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												359,467.50	25	8,981
CNH / R	On	11/12/2015	Foreign Exchange Future			2.18320		2.12740			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.20490		2.14800			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			1,281.01770	1,783.226	17.73	0.9175	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			107.01770	51.226	17.73	0.0825	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,454.40660	1,970.577	18.09	0.9362	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			80.40660	38.577	18.09	0.0638	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,366.89370	1,875.956	17.86	0.9279	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			92.89370	43.956	17.86	0.0721	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,099.86230	809.669	16.43	0.4532	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			643.35200	908.488	16.42	0.5289	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,163.35200	859.488	16.42	0.4711	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			608.50290	863.566	16.48	0.5110	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,228.50290	914.566	16.48	0.4890	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			679.86230	958.669	16.43	0.5468	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			2.05130		2.02660			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.09230		2.06750			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			736.96670	897.271	19.37	0.6878	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			370.96670	284.271	19.37	0.3122	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			680.10590	832.774	19.39	0.6605	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			414.10590	319.774	19.39	0.3395	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			626.22640	771.128	19.41	0.6325	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			460.22640	358.128	19.41	0.3675	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			662.51070	777.218	20.08	0.4366	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,487.51070	1,354.218	20.08	0.5634	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			632.93830	743.104	20.16	0.4223	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,557.93830	1,420.104	20.16	0.5777	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			694.57820	812.732	20.00	0.4512	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,419.57820	1,289.732	20.00	0.5488	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13580		0.13310			0.0000	0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/03/2016	Foreign Exchange Future			0.13520		0.13260			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13430		0.13170			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13300		0.13070			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			0.06770		0.06660			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06390		0.06340			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06170		0.06070			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			9.28800		9.12290			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.38470		9.21910			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.48330		9.31580			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			156.60970	264.177	11.45	0.7150	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			123.70970	66.177	11.45	0.2850	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			151.20990	257.089	11.44	0.7056	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			128.30990	69.089	11.44	0.2944	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			146.52920	250.097	11.43	0.6960	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			133.62920	72.097	11.43	0.3040	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			323.89600	425.905	12.69	0.6476	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			244.79600	181.205	12.69	0.3524	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			318.73850	419.852	12.69	0.6423	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			249.63850	185.152	12.69	0.3577	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			313.63550	413.851	12.70	0.6370	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			254.53550	189.151	12.70	0.3630	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			559.53680	671.949	13.40	0.7041	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			253.73680	198.649	13.40	0.2959	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			570.97120	685.765	13.42	0.7111	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			245.17120	192.465	13.42	0.2889	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			565.23240	678.839	13.41	0.7076	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			249.43240	195.539	13.41	0.2924	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			1.09700		1.10800			0.0000	2,258,723.00	2,059	1,403
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09940		1.11030			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10200		1.11290			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												2,258,723.00	2,059	1,403
Total QUANTO € / \$												2,258,723.00	2,059	1,403
RAIN	On	11/12/2015	Foreign Exchange Future			24,330.79000		23,891.86000			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			9.90320		9.77470			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			10.04320		9.91440			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			1,192.09930	1,531.019	94.50	0.6316	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			777.39930	987.819	94.50	0.3684	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,242.77950	1,539.847	94.40	0.6341	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			808.07950	976.647	94.40	0.3659	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,217.45360	1,535.426	94.45	0.6328	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			792.75360	982.226	94.45	0.3672	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			472.47490	517.404	19.84	0.5449	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			538.07490	454.204	19.84	0.4551	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			489.75510	491.376	18.98	0.5413	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			565.35510	438.176	18.98	0.4587	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			507.06470	465.344	18.11	0.5376	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			592.66470	422.144	18.11	0.4624	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			4.68520		4.66200			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.64140		4.61920			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			190.04870	211.192	12.33	0.8478	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			18.04870	15.992	12.33	0.1522	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			181.71210	202.665	12.27	0.8361	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			19.71210	17.465	12.27	0.1639	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			173.50420	194.253	12.22	0.8237	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			21.50420	19.053	12.22	0.1763	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			107.48610	103.358	15.09	0.3428	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			230.37680	248.292	15.06	0.6485	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			111.17680	106.892	15.06	0.3515	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			224.15690	241.913	15.04	0.6397	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			114.95690	110.513	15.04	0.3603	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			236.68610	254.758	15.09	0.6572	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.08830		1.07680			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.05160		1.04730			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									845694477.21	60,902	989,052
Total Options									373432656.85	280,365	2,634,177
Grand Total:									1,219,127,134.07	341,267	3,623,229