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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/08/2015 Foreign Exchange Future			12.61290		12.74930			0.0000	0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.61300		12.75150			0.0000	0.00	0	2,491
\$ / R On 14/08/2015 Foreign Exchange Future			12.61510		12.50100			0.0000	0.00	0	0
\$ / R On 25/08/2015 Foreign Exchange Future			12.63940		12.77810			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.64160		12.78040			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.64380		12.78260			0.0000	151,725,600.00	12,000	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.65260		12.79150			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.67460		12.81390			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.68340		12.82280			0.0000	790,074,352.80	62,292	519,991
\$ / R On 28/09/2015 Foreign Exchange Future			12.71460		12.85420			0.0000	0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.71900		12.85870			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			12.74800		12.88200			0.0000	2,995,780.00	235	235
\$ / R On 28/10/2015 Foreign Exchange Future			12.78140		12.92180			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			12.79930		12.72100			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			12.84500		12.98620			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.87510		13.01680			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.88200		13.02380			0.0000	74,767,128.00	5,804	157,388
\$ / R On 21/12/2015 Foreign Exchange Future			12.90520		13.04730			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.95840		13.10130			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.99080		13.13420			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.02780		13.17180			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	25/02/2016	Foreign Exchange Future			13.05810		13.20250			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.09300		13.23800			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.09990		13.24510			0.0000	14,213,391.50	1,085	16,253
\$ / R	On	29/03/2016	Foreign Exchange Future			13.13480		13.28050			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.20000		13.34670			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.27260		13.42080			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.29610		13.44500			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.30320		13.45220			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.31260		13.46190			0.0000	13,312,600.00	1,000	7,271
\$ / R	On	28/06/2016	Foreign Exchange Future			13.34800		13.49810			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.41630		13.56820			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.48850		13.63580			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.53790		13.67770			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.54770		13.68610			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.57000		13.70500			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.63900		13.76360			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.72040		13.83280			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.75990		13.86630			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.77220		13.87680			0.0000	0.00	0	0
Total \$ / R Future												1,047,088,852.30	82,416	710,784
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			502.72160	365.951	14.01	0.9632	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			3.42160	3.051	14.01	0.0368	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			258.20980	132.264	11.98	0.6878	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			26.70980	39.264	11.98	0.3122	0.00	0	0
\$ / R	On	14/08/2015	Foreign Exchange Option	12.50	Call			0.00000	155.713	12.43	0.7058	62,596.75	402	201
\$ / R	On	14/08/2015	Foreign Exchange Option	12.50	Put			0.00000	40.613	12.43	0.2942	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			614.49250	484.723	12.87	0.9096	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			6.39250	15.323	12.87	0.0904	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			328.07370	220.623	12.57	0.6595	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			49.97370	81.223	12.57	0.3405	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			61.98000	31.523	14.85	0.1453	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			391.58000	499.923	14.85	0.8547	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,982.67030	1,843.904	21.00	0.9994	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.07030	0.104	21.00	0.0006	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,632.87580	1,494.168	19.01	0.9978	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.27580	0.368	19.01	0.0022	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			255.72050	161.012	12.62	0.5313	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			93.12050	137.212	12.62	0.4687	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			98.51870	54.134	14.18	0.2265	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			285.91870	380.334	14.18	0.7735	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.45850	0.264	36.02	0.0009	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,717.85850	3,856.464	36.02	0.9991	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			515.68310	390.185	12.04	0.8241	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			24.18310	37.585	12.04	0.1759	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			673.79860	544.939	12.13	0.8724	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	10/09/2015	Foreign Exchange Option	12.16	Put			19.89860	30.339	12.13	0.1276	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,623.71720	1,484.356	15.05	0.9951	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.91720	0.956	15.05	0.0049	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,335.32460	1,196.304	14.10	0.9859	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			2.52460	2.904	14.10	0.0141	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,823.25380	1,683.834	15.69	0.9977	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.11000	0.087	16.96	0.0005	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,638.64600	1,773.461	19.93	0.9770	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			9.19710	5.472	20.37	0.0184	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,766.39710	1,902.072	20.37	0.9816	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,262.89540	2,123.474	17.09	0.9996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.09540	0.074	17.09	0.0004	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,222.91000	2,083.487	16.96	0.9995	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			650.20100	763.789	15.76	0.8545	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			24.97860	15.797	18.40	0.0511	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,202.17860	1,332.397	18.40	0.9489	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,843.22290	1,703.801	15.75	0.9979	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.42290	0.401	15.75	0.0021	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			11.44600	6.861	19.93	0.0230	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			446.91520	545.611	14.72	0.7694	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			98.21160	64.069	15.13	0.1919	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			525.41160	630.669	15.13	0.8081	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00010	0.000	22.59	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,677.20010	5,816.600	22.59	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			73.00100	47.189	15.76	0.1455	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			380.16480	472.114	14.36	0.7285	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			140.18190	93.519	14.40	0.2666	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			387.38190	480.119	14.40	0.7334	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			14.84220	8.982	19.42	0.0298	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,492.04220	1,625.582	19.42	0.9702	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			119.71520	79.011	14.72	0.2306	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			247.96810	322.130	13.55	0.6158	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			195.21780	133.823	13.71	0.3592	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			272.41780	350.423	13.71	0.6408	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			92.54500	60.186	15.25	0.1815	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			549.74500	656.786	15.25	0.8185	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			142.96480	95.514	14.36	0.2715	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			165.40610	219.244	12.91	0.5042	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			261.27690	182.900	13.11	0.4591	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			188.47690	249.500	13.11	0.5409	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			132.13850	87.785	14.52	0.2526	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			409.33850	504.385	14.52	0.7474	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			210.76810	145.530	13.55	0.3842	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			124.71450	168.598	12.76	0.4283	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			335.07480	241.511	12.79	0.5565	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			132.27480	178.111	12.79	0.4435	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		160.80380	108.407	14.12	0.3021	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		338.00380	425.007	14.12	0.6979	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		288.20610	202.644	12.91	0.4958	0.00	0	4,810
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		91.16370	125.708	12.62	0.3526	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		407.00710	303.046	12.63	0.6399	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		94.20710	129.646	12.63	0.3601	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		236.15560	164.926	13.31	0.4240	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		213.35560	281.526	13.31	0.5760	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		347.51450	251.998	12.76	0.5717	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		64.38370	90.529	12.47	0.2804	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		457.11820	347.091	12.53	0.6913	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		74.31820	103.691	12.53	0.3087	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		305.23680	216.646	12.86	0.5184	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		152.43680	203.246	12.86	0.4816	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		413.96370	309.108	12.62	0.6474	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		38.67270	55.703	12.28	0.1960	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		566.56990	446.106	12.32	0.7858	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		43.76990	62.706	12.32	0.2142	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call		379.86450	279.579	12.69	0.6098	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put		107.06450	146.179	12.69	0.3902	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call		487.18370	373.929	12.47	0.7196	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		21.21250	30.319	12.08	0.1221	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		651.32710	524.987	12.18	0.8434	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		28.52710	41.587	12.18	0.1566	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		428.08310	321.461	12.59	0.6622	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put		85.28310	118.061	12.59	0.3378	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		591.47270	469.103	12.28	0.8040	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		16.89310	21.546	11.97	0.0928	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		760.83210	627.220	12.00	0.8994	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		18.03210	23.820	12.00	0.1006	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		494.85700	380.824	12.45	0.7266	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		62.05700	87.424	12.45	0.2734	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		714.01250	583.719	12.08	0.8779	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		7.15420	8.606	12.91	0.0398	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		836.67790	700.635	12.15	0.9240	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		13.87790	17.235	12.15	0.0760	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		625.38860	500.668	12.22	0.8271	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		32.58860	47.269	12.22	0.1729	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		779.69310	644.946	11.97	0.9072	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		3.66020	4.272	13.68	0.0204	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,206.71480	1,067.982	13.60	0.9782	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		3.91480	4.582	13.60	0.0218	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		742.04490	609.675	12.03	0.8911	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		19.24490	26.275	12.03	0.1089	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,029.95420	892.006	12.91	0.9602	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		2.61370	3.008	14.06	0.0146	0.00	0	27,540

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,315.50330	1,176.515	14.02	0.9849	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			2.70330	3.115	14.02	0.0151	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			798.62380	663.176	12.00	0.9138	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			15.82380	19.776	12.00	0.0862	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,226.46020	1,087.672	13.68	0.9796	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			1.05540	1.118	14.92	0.0056	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,534.05740	1,394.759	14.76	0.9932	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			1.25740	1.359	14.76	0.0068	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,078.85400	940.626	13.11	0.9663	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			6.05400	7.226	13.11	0.0337	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,325.41370	1,186.408	14.06	0.9854	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.45380	0.434	15.69	0.0023	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,653.62560	1,514.250	15.14	0.9957	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.82560	0.850	15.14	0.0043	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,285.79090	1,146.861	13.91	0.9833	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			2.99090	3.461	13.91	0.0167	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,583.85540	1,444.518	14.92	0.9944	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			46.14320	32.226	18.04	0.0837	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,191.94320	1,317.626	18.04	0.9163	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			2.57320	1.270	26.72	0.0033	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,948.37320	4,086.670	26.72	0.9967	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,705.77780	1,566.226	14.35	0.9929	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.74250	0.686	15.87	0.0029	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			1.57780	1.626	14.35	0.0071	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,456.98670	1,317.706	13.26	0.9863	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			2.78670	3.106	13.26	0.0137	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			139.29800	98.724	15.21	0.2370	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			555.09800	654.124	15.21	0.7630	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,054.94250	1,915.286	15.87	0.9971	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			305.71060	228.762	13.65	0.4623	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			247.01060	309.762	13.65	0.5377	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			0.00000	244.417	13.97	0.4435	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			0.00000	376.417	13.97	0.5565	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,777.58160	1,637.661	14.18	0.9805	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			5.78160	6.261	14.18	0.0195	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			164.19910	126.838	16.14	0.2312	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			802.39910	905.438	16.14	0.7688	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			15.89460	11.975	28.24	0.0199	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,074.09460	4,210.575	28.24	0.9801	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,124.52080	1,984.368	15.33	0.9907	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			2.72080	2.968	15.33	0.0093	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			0.00000	385.775	13.64	0.5500	115,732.47	300	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			0.00000	306.475	13.64	0.4500	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			24.75720	18.428	27.68	0.0261	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,488.55720	4,623.428	27.68	0.9739	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,192.07970	2,051.453	15.10	0.9836	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			5.87970	6.453	15.10	0.0164	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,847.87060	1,707.610	14.16	0.9685	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			11.67060	12.610	14.16	0.0315	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			180.35880	145.942	16.92	0.2222	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,044.15880	1,150.942	16.92	0.7778	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			819.48640	706.758	13.05	0.7251	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			142.68640	171.658	13.05	0.2749	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,274.55670	1,141.463	13.06	0.8814	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			50.75670	59.463	13.06	0.1186	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			969.06230	845.016	12.95	0.7871	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			105.26230	123.016	12.95	0.2129	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,143.52720	1,013.651	13.01	0.8463	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			69.72720	81.651	13.01	0.1537	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,458.02150	1,319.684	13.12	0.9190	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			34.22150	37.684	13.12	0.0810	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,067.36900	939.794	12.98	0.8223	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			83.56900	97.794	12.98	0.1777	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,319.25410	1,185.248	13.07	0.8918	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			45.45410	53.248	13.07	0.1082	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,035.68070	1,895.059	14.59	0.9703	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			11.88070	13.059	14.59	0.0297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,186.66360	1,055.631	13.03	0.8587	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			62.86360	73.631	13.03	0.1413	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,647.98840	1,508.573	13.61	0.9416	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			24.18840	26.573	13.61	0.0584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,840.79870	1,700.664	14.10	0.9582	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			16.99870	18.664	14.10	0.0418	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,448.61490	1,310.589	13.12	0.9174	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			34.81490	38.589	13.12	0.0826	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,084.65390	1,943.937	14.71	0.9728	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			10.85390	11.937	14.71	0.0272	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,874.29670	3,732.552	19.67	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.49670	0.552	19.67	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,824.34060	3,682.600	19.53	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.54060	0.600	19.53	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,774.38840	3,632.653	19.38	0.9985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.58840	0.653	19.38	0.0015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			61.19650	53.330	22.84	0.0729	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,837.39650	2,971.330	22.84	0.9271	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			101.91270	84.346	19.62	0.1210	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,918.11270	2,042.346	19.62	0.8790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.60380	1.058	27.25	0.0018	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,747.80380	7,889.058	27.25	0.9982	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			91.51290	75.858	20.06	0.1089	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,067.71290	2,193.858	20.06	0.8911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			253.51010	209.571	16.29	0.2861	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		889.71010	987.571	16.29	0.7139	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		56.71010	50.077	26.09	0.0620	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,532.91010	3,668.077	26.09	0.9380	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		143.16620	118.181	18.31	0.1680	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,489.36620	1,606.181	18.31	0.8320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		318.52660	263.854	15.56	0.3499	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		694.72660	781.854	15.56	0.6501	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		93.34850	77.357	19.98	0.1110	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		2,039.54850	2,165.357	19.98	0.8890	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		291.54210	241.112	15.83	0.3238	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		767.74210	859.112	15.83	0.6762	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		416.76320	347.739	14.73	0.4401	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		492.96320	565.739	14.73	0.5599	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		191.16160	157.814	17.27	0.2207	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		1,167.36160	1,275.814	17.27	0.7793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		354.52200	294.394	15.23	0.3838	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		610.72200	692.394	15.23	0.6162	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		501.47490	419.278	14.18	0.5099	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		377.67490	437.278	14.18	0.4901	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		307.41840	254.477	15.67	0.3392	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		723.61840	812.477	15.67	0.6608	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		435.97360	364.335	14.59	0.4569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		462.17360	532.335	14.59	0.5431	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		672.95150	573.227	13.56	0.6322	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		229.15150	271.227	13.56	0.3678	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		380.89810	316.919	15.00	0.4081	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		557.09810	634.919	15.00	0.5919	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		520.69330	436.311	14.10	0.5247	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		356.89330	414.311	14.10	0.4753	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		937.17950	814.430	12.93	0.7745	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		113.37950	132.430	12.93	0.2255	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		456.07280	381.771	14.45	0.4741	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		432.27280	499.771	14.45	0.5259	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		678.97670	578.713	13.54	0.6361	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		225.17670	266.713	13.54	0.3639	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		977.10400	852.744	12.95	0.7902	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		103.30400	120.744	12.95	0.2098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		661.02410	562.379	13.60	0.6244	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		237.22410	280.379	13.60	0.3756	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		953.06430	829.658	12.94	0.7809	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		109.26430	127.658	12.94	0.2191	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,100.97230	972.340	12.99	0.8333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		77.17230	90.340	12.99	0.1667	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		685.04300	584.244	13.52	0.6400	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		221.24300	262.244	13.52	0.3600	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,017.73110	891.853	12.96	0.8052	0.00	0	537

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		93.93110	109.853	12.96	0.1948	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		1,914.07910	1,774.679	14.18	0.9584	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		16.77910	19.479	14.18	0.0416	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		188.74400	157.510	17.60	0.2109	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,291.44400	1,402.310	17.60	0.7891	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		30.23360	22.784	27.02	0.0293	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,852.93360	4,987.584	27.02	0.9707	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,255.94090	2,115.851	15.01	0.9767	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		8.64090	10.651	15.01	0.0233	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		1,923.77090	1,784.349	14.20	0.9591	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		16.47090	19.149	14.20	0.0409	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		583.68840	500.916	14.28	0.5281	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		412.38840	472.516	14.28	0.4719	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		214.78110	184.472	18.24	0.2115	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,560.58110	1,673.671	18.24	0.7885	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,405.57800	1,272.787	13.11	0.8666	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		71.37800	81.987	13.11	0.1334	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		603.76950	522.383	14.36	0.5262	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		439.56950	501.583	14.36	0.4738	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		543.31720	469.662	14.71	0.4842	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		519.11720	588.862	14.71	0.5158	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		1,631.20170	1,493.247	13.37	0.8952	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		59.40170	65.447	13.37	0.1048	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		149.90580	130.697	20.36	0.1426	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		2,378.10580	2,502.897	20.36	0.8574	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,486.28970	1,351.664	13.11	0.8616	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		83.78970	93.564	13.11	0.1384	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		222.11480	193.986	18.94	0.2012	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,859.61480	1,975.886	18.94	0.7988	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		964.28420	858.002	13.45	0.6829	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		256.28420	295.002	13.45	0.3171	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		33.77330	36.167	14.29	0.0560	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		1,761.17940	1,621.517	13.48	0.8954	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		66.07940	71.617	13.48	0.1046	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		70.50320	76.501	13.40	0.1110	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		154.59830	145.676	22.64	0.1350	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		3,059.49830	3,195.776	22.64	0.8650	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		150.71510	142.918	24.07	0.1268	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		3,405.61510	3,543.018	24.07	0.8732	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,228.87330	2,086.067	14.29	0.9440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		7,009.70470	7,149.948	26.31	0.9786	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		288.43870	253.473	18.30	0.2459	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		1,633.33870	1,743.573	18.30	0.7541	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		246.69990	216.963	19.00	0.2120	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1,901.59990	2,017.063	19.00	0.7880	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		1,715.60320	1,576.401	13.40	0.8890	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	15.75	Put		2,673.36400	2,801.212	21.00	0.8528	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		407.83310	359.221	16.75	0.3398	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		1,102.73310	1,199.321	16.75	0.6602	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		351.39100	309.604	17.41	0.2965	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		1,316.29100	1,419.704	17.41	0.7035	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		24.80470	19.848	26.31	0.0214	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		1,398.02810	1,503.705	17.65	0.7178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		610.55920	539.443	15.10	0.4821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		625.45920	699.543	15.10	0.5179	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		511.91520	451.267	15.80	0.4153	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		816.81520	901.367	15.80	0.5847	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		168.46400	151.111	21.00	0.1472	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		967.12570	1,058.409	16.31	0.6274	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,162.60340	1,042.595	13.20	0.7574	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		177.50340	202.695	13.20	0.2426	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		958.60480	854.268	13.48	0.6780	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		263.50480	304.368	13.48	0.3220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		333.12810	293.605	17.65	0.2822	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		342.40390	394.589	13.90	0.3775	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,324.10660	1,198.740	13.14	0.8079	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		129.00660	148.840	13.14	0.1921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,316.17110	1,191.043	13.14	0.8056	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		131.07110	151.143	13.14	0.1944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		452.22570	398.309	16.31	0.3726	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		141.74990	163.041	13.16	0.2060	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		1,404.75130	1,277.080	13.11	0.8298	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		109.65130	127.180	13.11	0.1702	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		1,364.13840	1,237.602	13.12	0.8190	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		119.03840	137.702	13.12	0.1810	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		847.50390	754.489	13.90	0.6225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		126.96570	146.562	13.14	0.1899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		1,536.07710	1,399.059	13.07	0.8601	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		90.97710	99.159	13.07	0.1399	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		1,509.56730	1,374.238	13.08	0.8543	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		94.46730	104.338	13.08	0.1457	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,276.84990	1,152.941	13.16	0.7940	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		1,439.46480	1,309.095	13.10	0.8382	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		104.36480	119.195	13.10	0.1618	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		1,332.06570	1,206.462	13.14	0.8101	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		1,576.13110	1,439.871	13.11	0.8581	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		95.63110	105.071	13.11	0.1419	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		232.73250	205.915	19.68	0.1931	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		2,202.23250	2,321.115	19.68	0.8069	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		237.58720	212.340	20.41	0.1841	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		2,550.88720	2,672.340	20.41	0.8159	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		1,651.95310	1,515.209	13.16	0.8553	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			105.25310	115.209	13.16	0.1447	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,737.44810	1,598.886	13.24	0.8529	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			116.64810	126.286	13.24	0.1471	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			248.86030	234.546	21.65	0.1824	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,958.06030	3,091.946	21.65	0.8176	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,435.55130	1,312.405	13.27	0.7796	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			190.55130	216.305	13.27	0.2204	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			328.50430	295.287	19.83	0.2300	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,333.50430	2,449.186	19.83	0.7700	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			823.70760	746.452	15.22	0.5307	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			661.50760	733.252	15.22	0.4693	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			819.80180	742.883	15.24	0.5285	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			667.60180	739.683	15.24	0.4715	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			815.92450	739.234	15.27	0.5265	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			673.72450	746.034	15.27	0.4735	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			830.10200	752.692	15.24	0.5307	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			668.20200	740.092	15.24	0.4693	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			826.21540	749.027	15.27	0.5286	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			674.31540	746.427	15.27	0.4714	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			412.77370	371.187	18.77	0.2825	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,880.87370	1,988.587	18.77	0.7175	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,484.55480	1,359.685	13.24	0.7887	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			182.65480	207.085	13.24	0.2113	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			834.01200	756.272	15.22	0.5328	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			662.11200	733.672	15.22	0.4672	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,826.13770	1,684.001	13.29	0.8517	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			128.03770	136.001	13.29	0.1483	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			284.64920	269.082	23.14	0.1859	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,406.54920	3,541.082	23.14	0.8141	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			136.66840	144.364	13.35	0.1489	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			322.83010	302.718	24.65	0.1885	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,884.63010	4,016.418	24.65	0.8115	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,904.86840	1,760.664	13.35	0.8511	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,983.14110	1,843.058	13.47	0.8499	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			147.34110	154.558	13.47	0.1501	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			353.25160	318.635	25.68	0.1845	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,417.45160	4,530.135	25.68	0.8155	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,068.21020	990.274	15.28	0.5774	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			680.51020	742.374	15.28	0.4226	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,064.14920	986.505	15.31	0.5756	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			686.44920	748.605	15.31	0.4244	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,060.11560	982.750	15.33	0.5737	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			692.41560	754.850	15.33	0.4263	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,077.61170	1,000.475	15.29	0.5791	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			681.51170	742.775	15.29	0.4209	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,073.54700	996.692	15.31	0.5773	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			687.44700	748.992	15.31	0.4227	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,069.50970	992.936	15.34	0.5754	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			693.40970	755.236	15.34	0.4246	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,062.01630	1,933.451	13.55	0.8500	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			157.01630	163.451	13.55	0.1500	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			334.27330	298.839	25.44	0.1704	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,879.27330	4,978.839	25.44	0.8296	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			315.55670	284.346	25.40	0.1594	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,321.95670	5,415.346	25.40	0.8406	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,127.94360	2,010.572	13.65	0.8498	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			164.34360	171.572	13.65	0.1502	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,203.19870	2,097.948	13.66	0.8512	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			170.39870	177.548	13.66	0.1488	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			290.82700	262.224	25.19	0.1455	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,858.02700	5,941.824	25.19	0.8545	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,613.63550	1,533.302	14.04	0.7260	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			387.33550	413.402	14.04	0.2740	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,607.61600	1,527.546	14.06	0.7242	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			391.31600	417.647	14.06	0.2758	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,601.62430	1,521.809	14.08	0.7224	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			395.32430	421.909	14.08	0.2776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,278.83600	1,220.841	15.40	0.6101	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			712.03600	758.641	15.40	0.3899	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			260.75700	238.563	24.77	0.1337	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,193.95700	6,276.363	24.77	0.8663	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,250.78180	2,149.596	13.58	0.8536	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			173.98180	177.397	13.58	0.1464	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,287.24130	1,228.833	15.35	0.6134	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			700.44130	746.633	15.35	0.3866	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,283.02530	1,224.824	15.38	0.6117	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			706.22530	752.624	15.38	0.3883	0.00	0	0
Total \$ / R Option												178,329.22	702	1,702,763
Total \$ / R												1,047,267,181.52	83,118	2,413,547
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.68340		12.82280			0.0000	1,065,405.60	84	1,266
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.88200		13.02380			0.0000	579,690.00	45	267
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.09990		13.24510			0.0000	117,899.10	9	155
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.31260		13.46190			0.0000	0.00	0	7
Total \$ / R MAXI Future												1,762,994.70	138	1,695
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			113,775.20660	99,925.707	13.33	0.9724	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			495.20660	585.707	13.33	0.0276	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			112,792.08760	98,946.601	13.30	0.9715	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			512.08760	606.601	13.30	0.0285	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			111,809.53670	97,968.207	13.26	0.9705	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	14/09/2015		Foreign Exchange Option	11.71	Put		529.53670	628.207	13.26	0.0295	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.85	Put		5,655.06890	6,624.700	13.04	0.1296	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.86	Call		122,157.09740	108,967.466	13.04	0.8681	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.86	Put		5,777.09740	6,767.466	13.04	0.1319	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.84	Call		123,915.12200	110,684.340	13.04	0.8726	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.84	Put		5,535.12200	6,484.340	13.04	0.1274	0.00	0	0
\$ / R MAXI	On	11/12/2015		Foreign Exchange Option	11.85	Call		123,035.06890	109,824.700	13.04	0.8704	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Call		106,831.78580	95,196.513	13.23	0.7236	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.39	Put		21,321.78580	24,206.513	13.23	0.2764	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Call		106,125.36850	94,519.218	13.24	0.7210	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.40	Put		21,615.36850	24,529.218	13.24	0.2790	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Call		105,421.68410	93,844.797	13.24	0.7183	0.00	0	0
\$ / R MAXI	On	14/03/2016		Foreign Exchange Option	12.41	Put		21,911.68410	24,854.797	13.24	0.2817	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Call		77,776.89640	70,337.546	15.55	0.5022	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.44	Put		75,586.89640	83,077.546	15.55	0.4978	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Call		77,419.72300	70,001.329	15.57	0.5002	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.45	Put		76,229.72300	83,741.329	15.57	0.4998	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Call		77,054.80430	69,666.663	15.60	0.4982	0.00	0	0
\$ / R MAXI	On	13/06/2016		Foreign Exchange Option	13.46	Put		76,864.80430	84,406.663	15.60	0.5018	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0	
Total \$ / R MAXI											1,762,994.70	138	1,695	
£ / R	On	14/09/2015		Foreign Exchange Future	19.61730			19.87440			0.0000	38,116,413.90	1,943	26,817
£ / R	On	11/12/2015		Foreign Exchange Future	19.91580			20.17560			0.0000	21,250,158.60	1,067	6,040
£ / R	On	14/03/2016		Foreign Exchange Future	20.24710			20.51090			0.0000	40,494.20	2	1,042
£ / R	On	13/06/2016		Foreign Exchange Future	20.57080			20.84050			0.0000	0.00	0	0
Total £ / R Future											59,407,066.70	3,012	33,899	
£ / R	On	14/09/2015		Foreign Exchange Option	10.98	Call		8,894.40000	8,637.300	13.92	1.0000	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	10.98	Put		0.00000	0.000	13.92	0.0000	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.00	Call		1,880.68910	1,625.913	13.83	0.9744	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.00	Put		6.28910	8.613	13.83	0.0256	0.00	0	16,500
£ / R	On	14/09/2015		Foreign Exchange Option	18.16	Call		1,722.01350	1,468.089	13.13	0.9674	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.16	Put		7.61350	10.789	13.13	0.0326	0.00	0	16,500
£ / R	On	14/09/2015		Foreign Exchange Option	18.94	Call		959.47970	735.176	10.99	0.8435	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.94	Put		25.07970	57.876	10.99	0.1565	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.95	Call		950.35120	726.751	10.98	0.8400	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.95	Put		25.95120	59.451	10.98	0.1600	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.96	Call		941.24840	718.360	10.97	0.8365	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.96	Put		26.84840	61.060	10.97	0.1635	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	20.50	Call		92.53510	53.532	12.29	0.1379	0.00	0	20,000
£ / R	On	14/09/2015		Foreign Exchange Option	20.50	Put		718.13510	936.232	12.29	0.8621	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.50	Call		1,386.27640	1,135.483	11.64	0.9430	0.00	0	0
£ / R	On	14/09/2015		Foreign Exchange Option	18.50	Put		11.87640	18.183	11.64	0.0570	0.00	0	18,900
£ / R	On	11/12/2015		Foreign Exchange Option	19.40	Call		1,019.96330	835.040	11.69	0.6615	0.00	0	700

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	19.40	Put			244.36330	319.240	11.69	0.3385	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			379.33340	296.110	13.30	0.3091	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			973.73340	1,150.310	13.30	0.6909	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,744.32160	1,512.341	11.74	0.8651	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			68.72160	96.541	11.74	0.1349	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,735.40280	1,503.645	11.73	0.8635	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			69.80280	97.845	11.73	0.1365	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,056.46370	1,816.048	12.02	0.9102	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			40.86370	60.248	12.02	0.0898	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,753.25210	1,521.052	11.75	0.8666	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			67.65210	95.252	11.75	0.1334	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			519.79820	410.705	12.62	0.4049	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			674.19820	824.905	12.62	0.5951	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,338.61960	2,085.995	12.32	0.9375	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			33.01960	40.195	12.32	0.0625	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,557.01980	1,351.986	11.75	0.7331	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			256.11980	314.886	11.75	0.2669	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,571.88340	1,365.938	11.74	0.7369	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			250.98340	308.838	11.74	0.2631	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,564.44230	1,358.952	11.74	0.7350	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			253.54230	311.852	11.74	0.2650	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,160.44400	1,018.922	13.07	0.5338	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			829.94400	958.122	13.07	0.4662	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,169.42230	1,027.092	13.05	0.5370	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			818.92230	946.292	13.05	0.4630	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,164.92440	1,022.995	13.06	0.5354	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			824.42440	952.195	13.06	0.4646	0.00	0	0
Total £ / R Option												0.00	0	100,580
Total £ / R												59,407,066.70	3,012	134,479
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10204		0.10282			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10379		0.10458			0.0000	0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10582		0.10662			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			30.89820	22.989	17.04	0.0903	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			748.99820	819.189	17.04	0.9097	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,282.60690	1,204.694	15.43	0.9946	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.70690	0.894	15.43	0.0054	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			357.95520	299.944	13.84	0.6823	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			76.05520	96.144	13.84	0.3177	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,469.45130	1,391.942	13.85	0.9635	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			11.05130	12.642	13.85	0.0365	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			606.91270	549.595	13.63	0.6932	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			148.51270	170.295	13.63	0.3068	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			185.25750	165.065	16.03	0.2845	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			726.85750	785.765	16.03	0.7155	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			837.48170	776.722	13.31	0.7254	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			175.18170	194.922	13.31	0.2746	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			357.95610	329.553	15.32	0.3950	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			695.65610	747.753	15.32	0.6050	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			166.19040	152.223	17.75	0.1995	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,503.89040	1,570.423	17.75	0.8005	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			13.88090		13.99840			0.0000	28,164,346.10	2,029	34,879
€ / R	On	21/09/2015	Foreign Exchange Future			13.89950		14.01710			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.99290		14.11100			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.11960		14.23880			0.0000	28,592,190.00	2,025	38,272
€ / R	On	25/01/2016	Foreign Exchange Future			14.24810		14.36830			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.38960		14.51130			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.66090		14.78550			0.0000	3,665,225.00	250	250
€ / R	On	19/09/2016	Foreign Exchange Future			14.95960		15.07040			0.0000	0.00	0	0
Total € / R Future												60,421,761.10	4,304	76,601
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,008.74850	892.796	12.51	0.9500	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			10.34850	11.895	12.51	0.0500	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			979.83560	864.056	12.42	0.9451	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			68.70370	44.920	14.24	0.1409	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			670.30370	764.020	14.24	0.8591	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			37.16080	24.051	15.30	0.0791	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			7.39020	8.480	12.82	0.0365	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,086.30840	969.977	12.76	0.9611	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			7.90840	9.077	12.76	0.0389	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			18.91700	12.131	16.53	0.0412	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,270.51700	1,381.231	16.53	0.9588	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			18.56650	11.906	16.57	0.0405	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			11.43560	13.156	12.42	0.0549	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			109.38470	74.054	13.61	0.2171	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			490.98470	573.154	13.61	0.7829	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			3.71020	4.266	13.44	0.0191	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,105.79020	989.380	12.82	0.9635	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,280.16650	1,391.006	16.57	0.9595	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			938.76080	1,043.151	15.30	0.9209	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			19.27480	12.361	16.50	0.0420	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,260.87480	1,371.461	16.50	0.9580	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,739.20480	1,621.775	14.74	0.9958	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.80480	0.875	14.74	0.0042	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,302.11020	1,185.166	13.44	0.9809	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	21/09/2015	Foreign Exchange Option	14.34	Call			144.81760	104.027	13.59	0.2644	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			467.71760	544.527	13.59	0.7356	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			142.15640	101.975	13.62	0.2601	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			475.05640	552.475	13.62	0.7399	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			55.77830	38.692	15.10	0.1110	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			888.67830	989.192	15.10	0.8890	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			147.52220	106.119	13.57	0.2688	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			460.42220	536.618	13.57	0.7312	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			262.68230	211.712	13.70	0.3592	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			501.68230	568.812	13.70	0.6408	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			127.84080	101.105	15.10	0.1915	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			936.84080	1,028.205	15.10	0.8085	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			269.36350	217.376	13.66	0.3668	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			488.36350	554.476	13.66	0.6332	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			266.00360	214.526	13.68	0.3630	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			495.00360	561.626	13.68	0.6370	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			627.31530	546.316	13.02	0.5960	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			288.51530	326.716	13.02	0.4040	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			226.93020	191.772	15.16	0.2629	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			988.13020	1,072.171	15.16	0.7371	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,290.65900	3,171.614	16.87	0.9955	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.85900	2.014	16.87	0.0045	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,255.49140	1,145.191	12.69	0.8630	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			66.69140	75.591	12.69	0.1370	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			224.93280	190.056	15.18	0.2608	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			996.13280	1,080.456	15.18	0.7392	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			69.05960	58.419	18.65	0.0858	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,330.25960	2,438.819	18.65	0.9142	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			228.94430	193.505	15.14	0.2650	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			980.14430	1,063.904	15.14	0.7350	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			358.90110	314.455	14.84	0.3435	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			910.60110	986.355	14.84	0.6565	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			448.35460	394.366	14.24	0.4146	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			700.05460	766.266	14.24	0.5854	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			445.02040	391.372	14.26	0.4120	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			706.72040	773.272	14.26	0.5880	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			377.91900	331.372	14.70	0.3591	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			859.61900	933.272	14.70	0.6409	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			451.71470	397.382	14.21	0.4172	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			693.41470	759.281	14.21	0.5828	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			124.69260	138.341	12.55	0.1751	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,883.88780	1,979.778	17.25	0.7867	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			226.96820	203.145	17.54	0.1983	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			2,015.66820	2,113.545	17.54	0.8017	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,560.56790	1,450.013	12.55	0.8536	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			99.26790	110.413	12.55	0.1464	0.00	0	18,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,435.99260	1,327.941	12.55	0.8249	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			884.15700	954.728	14.75	0.5976	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			452.53910	405.437	15.05	0.3724	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			991.23910	1,065.837	15.05	0.6276	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			957.37300	871.076	12.82	0.6678	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			296.07300	331.476	12.82	0.3322	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			245.18780	219.378	17.25	0.2133	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			360.29290	400.837	13.08	0.3741	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			866.12220	785.312	13.10	0.6232	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			364.82220	405.712	13.10	0.3768	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			855.27240	775.149	13.13	0.6176	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			373.97240	415.549	13.13	0.3824	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			495.45700	444.328	14.75	0.4024	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			877.09440	795.594	13.06	0.6287	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			355.79440	395.994	13.06	0.3713	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			871.59290	790.437	13.08	0.6259	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			629.57000	578.554	15.34	0.4161	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,104.07000	1,177.654	15.34	0.5839	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			465.65620	427.845	16.66	0.3173	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,096.92910	1,170.292	15.33	0.5823	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,640.15620	1,726.945	16.66	0.6827	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,041.62010	963.332	13.36	0.6258	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			456.12010	502.432	13.36	0.3742	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			635.29940	583.847	15.31	0.4194	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,089.79940	1,162.947	15.31	0.5806	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			632.42910	581.192	15.33	0.4177	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			997.01970	941.410	14.85	0.5329	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			876.61970	931.810	14.85	0.4671	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			993.29900	937.741	14.86	0.5313	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			882.89900	938.141	14.86	0.4687	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,000.75240	944.944	14.83	0.5346	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			870.35240	925.344	14.83	0.4654	0.00	0	0
Total € / R Option												0.00	0	294,040
Total € / R												60,421,761.10	4,304	370,641
AUS / R	On	14/09/2015	Foreign Exchange Future			9.36340		9.39930			0.0000	0.00	0	2,444
AUS / R	On	11/12/2015	Foreign Exchange Future			9.46700		9.50360			0.0000	0.00	0	8,541
AUS / R	On	14/03/2016	Foreign Exchange Future			9.58570		9.62250			0.0000	4,792,850.00	500	1,925
AUS / R	On	13/06/2016	Foreign Exchange Future			9.70530		9.74350			0.0000	0.00	0	0
Total AUS / R Future												4,792,850.00	500	12,910
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			965.92070	1,001.088	15.82	0.9748	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			5.59090	4.829	15.76	0.0270	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			946.29090	981.429	15.76	0.9730	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			5.38000	4.655	15.79	0.0261	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
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			956.08000	991.255	15.79	0.9739	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			5.22070	4.488	15.82	0.0252	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.56800	0.566	15.37	0.0022	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,255.74580	2,217.427	15.71	0.9983	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.14580	0.427	15.71	0.0017	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,205.94730	2,167.491	15.54	0.9981	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.34730	0.491	15.54	0.0019	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,156.16800	2,117.566	15.37	0.9978	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			429.38570	398.301	12.15	0.5522	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			316.88570	322.601	12.15	0.4478	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			439.47250	408.041	12.13	0.5611	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			306.97250	312.341	12.13	0.4389	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			434.40840	403.150	12.14	0.5566	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			311.90840	317.450	12.14	0.4434	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			701.69690	716.629	13.76	0.5959	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			352.31530	329.165	13.78	0.4013	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			708.81530	723.865	13.78	0.5987	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			358.10510	334.720	13.73	0.4069	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			694.60510	709.420	13.73	0.5931	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			355.19690	331.929	13.76	0.4041	0.00	0	0
Total AUS / R Option												0.00	0	0
Total AUS / R												4,792,850.00	500	12,910
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.69480		9.73600			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.84410		9.88560			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			207.37780	169.339	11.27	0.5691	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			111.37780	114.539	11.27	0.4309	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			201.63770	163.961	11.28	0.5578	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			115.63770	119.161	11.28	0.4422	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			196.00010	158.698	11.29	0.5465	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			120.00010	123.898	11.29	0.4535	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			122.14120	106.769	14.08	0.2336	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			726.54120	752.669	14.08	0.7664	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			120.39370	105.203	14.11	0.2306	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			734.79370	761.103	14.11	0.7694	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			118.67080	103.660	14.14	0.2277	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			743.07080	769.560	14.14	0.7723	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future			229.70780		286.26560			0.0000	0.00	0	24,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			126.25560	69.698		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			126.27560	69.718		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			126.26560	69.708		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
Total CF CANDO CAGH Option												0.00	0	0
Total CF CANDO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			12.91650		13.07650			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.16080		13.32400			0.0000	0.00	0	7,229
Total CHF / R Future												0.00	0	8,780
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			384.34360	272.248	12.26	0.6059	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			97.84360	145.748	12.26	0.3941	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			377.67670	266.376	12.26	0.5983	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			101.17670	149.876	12.26	0.4017	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			371.08300	260.582	12.25	0.5906	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			104.58300	154.082	12.25	0.4094	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			234.57590	185.403	15.69	0.2636	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			920.57590	1,034.603	15.69	0.7364	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			238.98710	188.987	15.64	0.2680	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			904.98710	1,018.187	15.64	0.7320	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			236.77060	187.186	15.67	0.2658	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			912.77060	1,026.386	15.67	0.7342	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,780
CNH / R	On	14/09/2015	Foreign Exchange Future			2.03490		2.05690			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.05240		2.07490			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			126.91520	171.746	12.17	0.3227	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			622.37260	456.268	12.15	0.6307	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			153.37260	207.268	12.15	0.3693	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			773.12430	589.809	12.19	0.7213	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			104.12430	140.809	12.19	0.2787	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			695.91520	520.746	12.17	0.6773	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,010.51420	849.703	12.91	0.6229	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			361.51420	425.703	12.91	0.3771	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,144.82560	973.248	12.91	0.6719	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			295.82560	349.248	12.91	0.3281	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,074.68650	910.217	12.91	0.6476	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			325.68650	386.217	12.91	0.3524	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86090		1.87720			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.89440		1.91100			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,396.62160	1,238.933	14.67	0.9255	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			24.62160	29.933	14.67	0.0745	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,303.59400	1,145.314	14.39	0.9109	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			31.59400	36.314	14.39	0.0891	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,212.16720	1,056.153	14.40	0.8894	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			40.16720	47.153	14.40	0.1106	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			312.92590	266.265	14.58	0.2775	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,202.92590	1,322.265	14.58	0.7225	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			291.07260	247.213	14.72	0.2605	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,281.07260	1,403.213	14.72	0.7395	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			336.74960	286.645	14.44	0.2953	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,126.74960	1,242.646	14.44	0.7047	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12460		0.12600			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12400		0.12450			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12350		0.12340			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06290		0.06380			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05960		0.06060			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05690		0.05780			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	94,200
Total NGN / R												0.00	0	94,200
NZ\$ / R	On	11/08/2015	Foreign Exchange Future			8.31900		8.34030			0.0000	66,552,000.00	8,000	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.34880		8.36970			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.42540		8.44540			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.51660		8.53770			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 NZ\$ / R Future												66,552,000.00	8,000	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Call			32.70010	18.219	13.83	0.2540	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Put			92.40010	99.219	13.83	0.7460	0.00	0	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Call			29.97940	16.297	14.00	0.2312	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Put			99.67940	107.297	14.00	0.7688	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Call			27.46780	14.570	14.17	0.2101	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Put			107.16780	115.570	14.17	0.7899	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Call			25.15300	13.019	14.34	0.1906	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Put			114.85300	124.019	14.34	0.8094	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			3.07470	2.089	12.39	0.0175	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			723.37470	743.289	12.39	0.9825	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.91330	1.973	12.43	0.0166	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			733.21330	753.173	12.43	0.9834	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.76030	1.864	12.46	0.0158	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			743.06030	763.064	12.46	0.9842	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			61.50370	55.489	12.93	0.1683	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			706.10370	720.089	12.93	0.8317	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			60.34620	54.424	12.97	0.1653	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			714.94620	729.024	12.97	0.8347	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			59.21250	53.380	13.00	0.1625	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			723.81250	737.980	13.00	0.8375	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			152.88110	143.377	13.75	0.2715	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			755.18110	766.777	13.75	0.7285	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			151.09770	141.685	13.78	0.2686	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			763.39770	775.085	13.78	0.7314	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			149.33630	140.015	13.81	0.2658	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			771.63630	783.414	13.81	0.7342	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												66,552,000.00	8,000	16,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09440		1.09170			0.0000	0.00	0	510
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09610		1.09330			0.0000	0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09840		1.09560			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	510
Total QUANTO € / \$												0.00	0	510
RAIN	On	14/09/2015	Foreign Exchange Future			22,240.75000		22,460.40000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.52030		4.56660			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.48110		4.52840			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 TRY / R Future									0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			66.51910	42.664	13.55	0.3345	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			109.91910	132.364	13.55	0.6655	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			74.86560	49.176	13.51	0.3710	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			98.26560	118.876	13.51	0.6290	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			70.60230	45.831	13.53	0.3525	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			104.00230	125.531	13.53	0.6475	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Call			179.49840	148.208	14.52	0.5077	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			141.09840	157.108	14.52	0.4923	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			174.00290	143.217	14.49	0.4973	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			145.60290	162.117	14.49	0.5027	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			168.60460	138.826	14.51	0.4869	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			150.20460	167.726	14.51	0.5131	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 14/09/2015 Foreign Exchange Future			1.59260		1.60870			0.0000	0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.55330		1.56920			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	130
Total ZMW / R									0.00	0	130
Total Futures									1240025524.80	98,370	977,804
Total Options									178329.22	702	2,105,383
Grand Total:									1,240,203,854.02	99,072	3,083,187