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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/10/2015	Foreign Exchange Future		13.96410			0.0000	58,663,184.10	4,201	0
\$ / R	On	06/10/2015	Foreign Exchange Future		13.79040			0.0000	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Future		13.79040			0.0000	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Future		13.79440			0.0000	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Future		13.80050			0.0000	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Future		13.80250			0.0000	0.00	0	2,726
\$ / R	On	14/10/2015	Foreign Exchange Future		13.80450			0.0000	0.00	0	1,000
\$ / R	On	16/10/2015	Foreign Exchange Future		13.80950			0.0000	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Future		13.81960			0.0000	0.00	0	600
\$ / R	On	22/10/2015	Foreign Exchange Future		13.82460			0.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future		13.83960			0.0000	0.00	0	351
\$ / R	On	30/10/2015	Foreign Exchange Future		13.84460			0.0000	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Future		13.85970			0.0000	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Future		13.87180			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future		13.88860			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future		13.89100			0.0000	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Future		13.89580			0.0000	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Future		13.90540			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future		13.90780			0.0000	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future		13.93920			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future		13.94700			0.0000	653,932,989.00	46,887	716,760

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 Future			13.97290		14.02310			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.03210		14.08210			0.0000	0.00	0	2,650
\$ / R	On	27/01/2016	Foreign Exchange Future			14.06720		14.11690			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.10740		14.15680			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.12500		14.17420			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.14010		14.18910			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.17780		14.22640			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.18530		14.23390			0.0000	31,094,177.60	2,192	63,507
\$ / R	On	16/03/2016	Foreign Exchange Future			14.19030		14.23890			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			14.20790		14.25630			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			14.22300		14.27120			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.27430		14.45980			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.29520		14.34310			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.37600		14.42340			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.40210		14.44930			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.40990		14.45710			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.42030		14.46740			0.0000	14,420,300.00	1,000	29,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.45950		14.50630			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.53810		14.58380			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.57930		14.62420			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.62060		14.66460			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.65090		14.69430			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.65640		14.69970			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.67560		14.71860			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.68660		14.72930			0.0000	0.00	0	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.71140		14.75360			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.79120		14.83340			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.88660		14.92920			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.93290		14.97560			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.94730		14.99010			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.19020		15.23390			0.0000	0.00	0	0
Total \$ / R Future												758,110,650.70	54,280	822,266
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			376.41120	494.100	8.03	1.0000	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			3.11120	0.000	8.03	0.0000	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Call			583.66550	704.100	8.03	1.0000	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.26	Put			0.36550	0.000	8.03	0.0000	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Call			454.70480	574.100	8.03	1.0000	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.39	Put			1.40480	0.000	8.03	0.0000	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			593.53770	541.813	17.76	0.9846	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			4.73770	1.413	17.76	0.0154	0.00	0	0
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Call			316.85170	254.322	14.92	0.8715	0.00	0	3,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.55	Put			28.05170	13.922	14.92	0.1285	0.00	0	0
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Call			163.65380	104.024	14.53	0.5381	0.00	0	3,000
\$ / R	On	07/10/2015	Foreign Exchange Option	13.77	Put			92.55380	83.624	14.53	0.4619	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			93.79860	60.043	17.30	0.2925	0.00	0	5,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put		227.99860	245.643	17.30	0.7075	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call		93.41550	63.516	17.17	0.2689	0.00	0	3,000
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put		290.61550	313.016	17.17	0.7311	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		978.28650	924.566	18.13	0.9866	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		3.08650	2.066	18.13	0.0134	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call		168.80910	129.076	16.81	0.4257	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put		201.20910	214.576	16.81	0.5743	0.00	0	0
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Call		0.00000	112.068	17.72	0.3529	672,410.40	6,000	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put		0.00000	302.568	17.72	0.6471	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call		596.61330	543.132	15.64	0.8641	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put		34.81330	33.532	15.64	0.1359	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call		530.54690	477.585	15.81	0.8205	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put		48.74690	47.985	15.81	0.1795	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call		356.11480	307.183	16.29	0.6554	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put		114.31480	117.584	16.29	0.3446	0.00	0	0
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call		488.96880	437.802	16.19	0.7655	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put		72.36880	73.202	16.19	0.2345	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		3,090.85140	3,039.640	26.12	0.9998	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.05140	0.040	26.12	0.0002	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,740.90380	2,689.681	24.10	0.9997	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		0.10380	0.081	24.10	0.0003	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		451.83330	405.354	16.46	0.6867	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		121.03330	125.754	16.46	0.3133	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		0.99600	0.904	27.53	0.0030	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,090.19600	3,141.304	27.53	0.9970	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call		289.22330	251.346	17.23	0.4942	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put		263.62330	276.746	17.23	0.5058	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call		235.42820	202.506	17.76	0.4198	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put		339.82820	357.906	17.76	0.5802	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		1,199.92160	1,149.904	15.97	0.9628	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		10.12160	10.204	15.97	0.0372	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		937.48260	887.371	15.79	0.9120	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		27.68260	27.671	15.79	0.0880	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		379.43860	340.317	17.09	0.5429	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		267.53860	278.517	17.09	0.4571	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		211.65680	185.575	18.65	0.3406	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put		539.75680	563.775	18.65	0.6594	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		956.41700	906.454	15.81	0.9001	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		34.51700	34.654	15.81	0.0999	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call		833.95850	783.986	15.74	0.8598	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put		52.05850	52.186	15.74	0.1402	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		854.25480	805.858	15.88	0.8407	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		65.55480	67.258	15.88	0.1593	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		842.24200	794.097	15.93	0.8318	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		71.14200	73.097	15.93	0.1682	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call		463.22200	424.821	17.18	0.5789	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	20/11/2015	Foreign Exchange Option	13.75	Put		267.32200	279.021	17.18	0.4211	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		876.07070	828.106	16.03	0.8369	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		70.17070	72.306	16.03	0.1631	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call		367.64700	335.321	17.74	0.4777	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put		402.14700	419.921	17.74	0.5223	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		519.17700	479.918	16.98	0.6122	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		243.67700	254.518	16.98	0.3878	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		1,145.47400	1,096.942	16.06	0.9052	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		37.57400	39.142	16.06	0.0948	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,809.03530	2,758.807	21.13	0.9971	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		1.13530	1.007	21.13	0.0029	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		435.93070	399.707	17.38	0.5381	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		328.03070	341.907	17.38	0.4619	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		22.55910	20.560	31.05	0.0329	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,514.65910	3,562.760	31.05	0.9671	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		3,158.42090	3,108.270	22.26	0.9986	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		0.52090	0.470	22.26	0.0014	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		541.69610	502.082	16.96	0.6253	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		233.79610	244.282	16.96	0.3747	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		497.24200	458.945	17.13	0.5903	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		269.34200	281.145	17.13	0.4097	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,347.89430	1,298.837	16.09	0.9439	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		19.99430	21.037	16.09	0.0561	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call		807.41210	762.299	16.12	0.7917	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		99.51210	104.499	16.12	0.2083	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		748.58420	704.401	16.29	0.7607	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		120.68420	126.601	16.29	0.2393	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		678.96960	636.075	16.50	0.7199	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		151.06960	158.275	16.50	0.2801	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		1,074.34250	1,026.058	16.05	0.8872	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		46.44250	48.258	16.05	0.1128	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		987.68070	939.761	16.04	0.8617	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		59.78070	61.961	16.04	0.1383	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		815.25330	769.731	16.10	0.7955	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		97.35330	101.931	16.10	0.2045	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,666.36900	1,615.900	16.64	0.9595	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		17.06900	16.700	16.64	0.0405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		396.91960	364.825	18.20	0.4543	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		519.81960	537.825	18.20	0.5457	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		368.74640	338.081	18.45	0.4277	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		571.64640	591.081	18.45	0.5723	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		478.62040	441.971	17.60	0.5254	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		401.52040	414.971	17.60	0.4746	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		443.24060	408.977	17.82	0.4962	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		446.14060	461.977	17.82	0.5038	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		439.18590	405.104	17.85	0.4926	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			452.08590	468.104	17.85	0.5074	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			536.20320	497.740	17.34	0.5704	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			339.10320	350.740	17.34	0.4296	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			521.28820	483.271	17.40	0.5591	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			354.18820	366.271	17.40	0.4409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			483.20780	446.406	17.58	0.5291	89,281.24	200	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			396.10780	409.406	17.58	0.4709	81,881.24	200	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			610.50900	570.032	17.03	0.6240	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			273.40900	283.032	17.03	0.3760	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			599.41480	559.217	17.08	0.6163	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			282.31480	292.217	17.08	0.3837	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			577.70710	538.076	17.16	0.6010	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			300.60710	311.076	17.16	0.3990	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			627.45490	586.566	16.97	0.6355	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			260.35490	269.566	16.97	0.3645	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			621.76720	581.012	16.99	0.6317	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			264.66720	274.012	16.99	0.3683	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			616.11780	575.501	17.01	0.6279	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			269.01780	278.501	17.01	0.3721	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			650.61920	609.189	16.88	0.6509	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			243.51920	252.189	16.88	0.3491	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			644.76870	603.471	16.90	0.6471	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			247.66870	256.471	16.90	0.3529	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			633.18540	592.159	16.95	0.6394	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			256.08540	265.159	16.95	0.3606	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			743.31110	699.986	16.55	0.7078	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			186.21110	192.986	16.55	0.2922	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			705.12960	662.536	16.69	0.6852	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			208.02960	215.536	16.69	0.3148	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			692.72860	650.389	16.73	0.6776	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			215.62860	223.389	16.73	0.3224	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			796.50540	752.260	16.38	0.7374	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			159.40540	165.260	16.38	0.2626	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			782.96220	738.942	16.42	0.7301	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			165.86220	171.942	16.42	0.2699	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			769.58310	725.790	16.47	0.7227	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			172.48310	178.790	16.47	0.2773	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			875.55840	828.460	16.14	0.7766	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			128.45840	131.460	16.14	0.2234	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			852.98040	807.189	16.21	0.7661	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			135.88040	140.189	16.21	0.2339	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			831.06440	786.282	16.27	0.7554	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			143.96440	149.282	16.27	0.2446	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			913.84470	866.475	16.13	0.7923	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			116.74470	119.475	16.13	0.2077	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			906.12320	858.803	16.13	0.7892	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		119.02320	121.803	16.13	0.2108	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		898.43230	851.166	16.14	0.7861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		121.33230	124.165	16.14	0.2139	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		992.79200	944.965	16.12	0.8220	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		95.69200	97.965	16.12	0.1780	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call		952.93300	905.325	16.12	0.8075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put		105.83300	108.325	16.12	0.1925	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		937.20380	889.688	16.13	0.8015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		110.10380	112.688	16.13	0.1985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		1,159.35090	1,110.831	16.09	0.8735	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		62.25090	63.831	16.09	0.1265	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		1,074.70990	1,026.503	16.10	0.8491	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		77.60990	79.503	16.10	0.1509	0.00	0	54,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,033.39550	985.370	16.11	0.8359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		86.29550	88.370	16.11	0.1641	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,246.45610	1,197.676	16.07	0.8952	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		49.35610	50.676	16.07	0.1048	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,202.61250	1,153.955	16.08	0.8847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		55.51250	56.955	16.08	0.1153	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,193.91200	1,145.282	16.08	0.8825	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		56.81200	58.282	16.08	0.1175	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		1,335.76100	1,286.766	16.06	0.9142	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		38.66100	39.766	16.06	0.0858	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,281.92890	1,233.058	16.07	0.9031	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		44.82890	46.058	16.07	0.0969	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		1,273.02920	1,224.180	16.07	0.9012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		45.92920	47.180	16.07	0.0988	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,455.49960	1,405.491	16.04	0.9352	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		28.39960	28.491	16.04	0.0648	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,445.99240	1,396.254	16.04	0.9337	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		28.89240	29.254	16.04	0.0663	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,427.00260	1,377.828	16.04	0.9307	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		29.90260	30.828	16.04	0.0693	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,812.08120	1,761.395	17.10	0.9660	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		14.98120	14.395	17.10	0.0340	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,522.27550	1,471.692	16.18	0.9431	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		25.17550	24.692	16.18	0.0569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,465.01580	1,414.745	16.03	0.9366	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		27.91580	27.745	16.03	0.0634	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,860.83460	1,810.150	17.25	0.9688	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		13.73460	13.150	17.25	0.0312	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,851.07510	1,800.390	17.22	0.9683	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		13.97510	13.390	17.22	0.0317	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,831.56970	1,780.883	17.16	0.9671	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		14.46970	13.883	17.16	0.0329	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,007.67730	1,957.019	17.71	0.9760	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		10.57730	10.019	17.71	0.0240	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,968.44110	1,917.774	17.59	0.9743	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		11.34110	10.774	17.59	0.0257	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,909.69050	1,859.012	17.40	0.9714	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		12.59050	12.012	17.40	0.0286	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,204.55680	2,153.962	18.32	0.9832	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		7.45680	6.962	18.32	0.0168	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,105.98290	2,055.354	18.02	0.9799	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		8.88290	8.354	18.02	0.0201	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,056.79360	2,006.149	17.86	0.9780	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		9.69360	9.149	17.86	0.0220	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,402.34930	2,351.828	18.93	0.9882	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		5.24930	4.828	18.93	0.0118	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,392.44260	2,341.918	18.90	0.9880	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		5.34260	4.918	18.90	0.0120	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,253.93130	2,203.354	18.47	0.9846	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		6.83130	6.354	18.47	0.0154	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,999.01230	2,948.672	20.87	0.9959	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		1.91230	1.672	20.87	0.0041	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,799.68840	2,749.309	20.15	0.9943	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		2.58840	2.309	20.15	0.0057	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,600.78940	2,550.343	19.54	0.9918	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		3.68940	3.343	19.54	0.0082	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,797.13450	4,747.031	25.60	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.03450	0.031	25.60	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,747.14210	4,697.038	25.60	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.04210	0.038	25.60	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,048.87320	2,998.548	21.06	0.9962	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.77320	1.548	21.06	0.0038	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,847.12810	4,797.025	25.60	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.02810	0.025	25.60	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		59.63920	52.695	25.93	0.0773	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,562.53920	2,605.695	25.93	0.9227	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		3.40750	2.774	33.83	0.0045	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		6,776.30750	6,825.774	33.83	0.9955	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call		128.70370	114.988	22.43	0.1653	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put		1,551.60370	1,587.988	22.43	0.8347	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call		0.00000	102.034	22.92	0.1476	7,958,652.00	78,000	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put		0.00000	1,725.034	22.92	0.8524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		96.23130	85.535	23.66	0.1246	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		1,899.13130	1,938.535	23.66	0.8754	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		185.48170	166.971	20.93	0.2337	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,158.38170	1,189.971	20.93	0.7663	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		180.86300	162.728	21.03	0.2283	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,183.76300	1,215.728	21.03	0.7717	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call		141.50420	126.732	22.04	0.1811	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	15.30	Put		1,444.40420	1,479.732	22.04	0.8189	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		233.88580	211.671	20.02	0.2891	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		936.78580	964.671	20.02	0.7109	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		223.91250	202.429	20.19	0.2779	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		976.81250	1,005.429	20.19	0.7221	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		207.16740	186.947	20.49	0.2589	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,050.06740	1,079.947	20.49	0.7411	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		315.45320	287.744	18.98	0.3752	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		688.35320	710.744	18.98	0.6248	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		306.91140	279.708	19.07	0.3666	559,415.60	2,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		709.81140	732.708	19.07	0.6334	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		280.16160	254.603	19.38	0.3388	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		783.06160	807.603	19.38	0.6612	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		355.42810	325.468	18.57	0.4149	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		598.32810	618.468	18.57	0.5851	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		342.59870	313.340	18.70	0.4024	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		625.49870	646.340	18.70	0.5976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		336.36480	307.452	18.76	0.3962	3,074,524.00	10,000	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		639.26480	660.452	18.76	0.6038	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		423.32900	389.970	17.98	0.4784	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		476.22900	492.970	17.98	0.5216	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		427.74980	393.571	18.16	0.4580	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		554.64980	570.671	18.16	0.5420	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		55.52550	49.750	32.01	0.0586	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		3,902.42550	3,946.850	32.01	0.9414	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		3,225.11720	3,174.634	21.10	0.9961	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		2,01720	1,734	21.10	0.0039	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,886.46360	2,835.803	19.93	0.9933	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		3,36360	2,903	19.93	0.0067	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,876.51450	2,825.847	19.89	0.9932	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		3,41450	2,947	19.89	0.0068	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		1,254.34350	1,203.721	15.96	0.8431	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		102.24350	101.621	15.96	0.1569	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		303.24830	278.803	21.00	0.2844	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,346.34830	1,371.603	21.00	0.7156	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		276.13600	253.353	21.45	0.2605	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,479.23600	1,506.153	21.45	0.7395	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		892.63630	847.906	16.56	0.6864	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		275.73630	280.706	16.56	0.3136	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		463.26360	430.573	19.09	0.4154	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		826.36360	843.374	19.09	0.5846	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		2,334.70320	2,283.760	17.00	0.9695	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		17.80320	16.560	17.00	0.0305	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		1,270.67890	1,220.732	16.00	0.8269	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		123.77890	123.532	16.00	0.1731	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		1,161.98030	1,112.443	16.07	0.7939	0.00	0	3,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			155.08030	155.243	16.07	0.2061	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,574.03880	2,523.445	17.35	0.9726	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			17.23880	16.045	17.35	0.0274	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			308.79250	285.472	21.53	0.2711	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,551.99250	1,578.072	21.53	0.7289	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			751.55560	712.498	17.61	0.5722	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			507.35560	517.498	17.61	0.4278	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			460.77910	431.494	19.95	0.3745	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,111.67910	1,131.394	19.95	0.6255	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			306.21320	283.920	22.03	0.2565	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			1,757.11320	1,783.820	22.03	0.7435	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,417.74940	2,367.113	17.07	0.9582	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			28.64940	27.013	17.07	0.0418	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			993.85090	951.080	16.51	0.6900	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			304.75090	310.980	16.51	0.3100	0.00	0	150
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,787.04320	1,736.092	16.15	0.8860	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			90.64320	88.292	16.15	0.1140	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			13.56090	12.229	18.40	0.0184	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,708.50370	2,658.327	17.35	0.9660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			24.60370	23.027	17.35	0.0340	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,660.35430	2,610.116	17.28	0.9636	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			26.45430	24.816	17.28	0.0364	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,071.53330	6,109.278	31.16	0.9446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			282.58880	262.384	23.08	0.2233	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,198.68880	2,227.084	23.08	0.7767	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			244.95170	226.765	23.90	0.1940	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,511.05170	2,541.465	23.90	0.8060	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,197.46090	3,147.529	18.40	0.9816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			2,738.52690	2,770.218	24.49	0.8239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			470.04360	441.956	20.34	0.3609	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,266.14360	1,286.656	20.34	0.6391	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			418.76200	392.740	20.95	0.3247	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,454.86200	1,477.440	20.95	0.6753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			75.43330	64.578	31.16	0.0554	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,852.57810	1,878.312	22.14	0.7360	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			586.67950	554.569	19.23	0.4389	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			942.77950	959.269	19.23	0.5611	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			540.49030	509.880	19.64	0.4087	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,056.59030	1,074.580	19.64	0.5913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			222.42690	205.518	24.49	0.1761	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,167.32280	1,186.676	20.02	0.6176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			716.63330	680.969	18.27	0.5188	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			692.73330	705.669	18.27	0.4812	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			679.52490	644.702	18.52	0.4966	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			755.62490	769.402	18.52	0.5034	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			336.47810	313.612	22.14	0.2640	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			880.87580	896.503	19.00	0.5432	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			980.50720	939.835	16.77	0.6596	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			376.60720	384.535	16.77	0.3404	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			913.36420	873.789	17.11	0.6266	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			439.46420	448.489	17.11	0.3734	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			501.22280	471.976	20.02	0.3824	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			534.39860	544.982	17.57	0.4180	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,255.92970	1,209.402	16.14	0.7640	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			222.02970	224.102	16.14	0.2360	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,213.96380	1,167.793	16.20	0.7503	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			240.06380	242.493	16.20	0.2497	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			614.77580	581.803	19.00	0.4568	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			340.42340	347.677	16.56	0.3198	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,560.87710	1,510.057	15.76	0.8475	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			126.97710	124.757	15.76	0.1525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,440.46570	1,392.720	15.90	0.8181	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			156.56570	157.420	15.90	0.1819	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			828.29860	790.282	17.57	0.5820	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			193.99400	195.531	16.05	0.2137	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,039.15770	1,988.219	16.45	0.9159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			65.25770	62.919	16.45	0.0841	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,777.95320	1,726.941	16.08	0.8831	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			94.05320	91.641	16.08	0.1169	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,024.32340	982.977	16.56	0.6802	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			118.30000	116.003	15.84	0.1433	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,233.39530	2,182.631	16.71	0.9348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			49.49530	47.331	16.71	0.0652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,224.06160	2,173.288	16.70	0.9340	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			50.16160	47.988	16.70	0.0660	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			1,327.89400	1,280.831	16.05	0.7863	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			53.61700	51.397	16.64	0.0702	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,327.13760	2,276.479	16.84	0.9424	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			43.23760	41.179	16.84	0.0576	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,280.17400	2,229.461	16.78	0.9387	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			46.27400	44.161	16.78	0.0613	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,612.20000	1,561.303	15.84	0.8567	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			48.83560	46.682	16.73	0.0644	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,469.05020	2,418.565	17.03	0.9525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			35.15020	33.265	17.03	0.0475	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,440.55210	2,390.031	16.99	0.9506	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			36.65210	34.731	16.99	0.0494	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,177.51700	2,126.697	16.64	0.9298	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,364.83490	2,314.221	16.89	0.9453	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			40.93490	38.921	16.89	0.0547	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,242.73560	2,191.982	16.73	0.9356	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			1,166.72690	1,121.112	16.30	0.7315	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	16/03/2016	Foreign Exchange Option	13.34	Put			267.82690	270.812	16.30	0.2685	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			581.79700	549.993	19.35	0.4330	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			972.89700	989.693	19.35	0.5670	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			988.76440	948.760	16.84	0.6520	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			402.46440	410.860	16.84	0.3480	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			510.37610	481.486	20.13	0.3792	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,224.07610	1,243.586	20.13	0.6208	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			1,103.35460	1,059.348	16.37	0.6959	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			332.15460	336.348	16.37	0.3041	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			464.39300	437.592	20.79	0.3423	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,443.19300	1,464.592	20.79	0.6577	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			342.56850	320.138	22.47	0.2567	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,031.36850	2,057.138	22.47	0.7433	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,511.75900	2,461.371	16.99	0.9484	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			40.55900	38.372	16.99	0.0516	0.00	0	250
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			0.00000	892.349	17.56	0.5913	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			0.00000	588.049	17.56	0.4087	10,523,719.54	17,896	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			0.00000	459.029	21.08	0.3379	8,214,788.35	17,896	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			0.00000	1,604.729	21.08	0.6621	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			364.56860	342.575	22.97	0.2519	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,311.46860	2,337.375	22.97	0.7481	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,592.66360	2,542.504	16.88	0.9421	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			49.56360	47.304	16.88	0.0579	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			1,199.80320	1,156.722	16.47	0.6996	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			356.70320	361.522	16.47	0.3004	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			461.91260	436.683	21.60	0.3159	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,778.81260	1,801.483	21.60	0.6841	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			1,301.48610	1,259.926	16.52	0.7047	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			378.08610	383.926	16.52	0.2953	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			460.94840	436.612	22.40	0.2925	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,167.54840	2,190.612	22.40	0.7075	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			383.11010	361.407	23.57	0.2444	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,659.71010	2,685.407	23.57	0.7556	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,682.63650	2,633.136	16.80	0.9362	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			59.23650	57.136	16.80	0.0638	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			96.73610	94.550	16.39	0.0975	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			610.75530	582.856	20.87	0.3736	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,611.45530	1,630.756	20.87	0.6264	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,346.03610	2,296.650	16.39	0.9025	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,461.79360	1,419.255	16.23	0.7444	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			314.69360	319.355	16.23	0.2556	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,474.91330	1,432.251	16.21	0.7483	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			307.81330	312.352	16.21	0.2517	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,468.34380	1,425.742	16.22	0.7464	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			311.24380	315.842	16.22	0.2536	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,486.73430	1,444.270	16.19	0.7488	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		309.33430	313.970	16.19	0.2512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call		1,480.16230	1,437.761	16.20	0.7469	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put		312.76230	317.461	16.20	0.2531	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,353.58800	1,312.494	16.47	0.7081	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		386.18800	392.194	16.47	0.2919	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call		1,335.38970	1,294.505	16.51	0.7022	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		397.98970	404.205	16.51	0.2978	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,546.88460	1,503.880	16.07	0.7659	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		279.48460	283.580	16.07	0.2341	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		485.13220	460.538	22.47	0.2961	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,247.73220	2,270.238	22.47	0.7039	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		441.73630	418.462	23.07	0.2704	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		2,504.33630	2,528.162	23.07	0.7296	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,473.61700	1,431.280	16.22	0.7450	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		316.21700	320.980	16.22	0.2550	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		392.76380	371.073	23.88	0.2406	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		2,855.36380	2,880.773	23.88	0.7594	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		378.73420	357.522	24.14	0.2320	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		2,971.33420	2,997.222	24.14	0.7680	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		760.29070	729.392	19.70	0.4488	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,222.89070	1,239.092	19.70	0.5512	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,687.19000	1,643.051	15.80	0.8027	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		219.79000	222.751	15.80	0.1973	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		332.80670	316.077	27.83	0.1901	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		4,035.40670	4,065.777	27.83	0.8099	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		406.49320	384.349	23.63	0.2491	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		2,749.09320	2,774.049	23.63	0.7509	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		2,402.59340	2,353.327	16.41	0.9052	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		95.19340	93.027	16.41	0.0948	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,759.58670	1,711.457	15.76	0.8174	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		202.18670	201.157	15.76	0.1826	0.00	0	6,600
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		463.68580	440.308	23.15	0.2743	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,577.38580	2,600.808	23.15	0.7257	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		412.47770	390.580	23.98	0.2441	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		2,946.17770	2,971.080	23.98	0.7559	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,774.06590	2,725.269	16.66	0.9319	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		67.76590	65.769	16.66	0.0681	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,400.81040	1,360.263	16.48	0.7107	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		394.51040	400.763	16.48	0.2893	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		464.66840	442.578	23.97	0.2585	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,010.86840	3,034.478	23.97	0.7415	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		430.19530	409.035	24.58	0.2390	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		3,296.39530	3,320.935	24.58	0.7610	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,858.69090	2,811.056	16.55	0.9289	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		74.89090	72.956	16.55	0.0711	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,491.15260	1,452.637	16.47	0.7162	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	27/07/2016	Foreign Exchange Option	13.50	Put			407.35260	414.537	16.47	0.2838	0.00	0	150
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,120.08250	2,074.072	16.10	0.8411	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			195.88250	194.772	16.10	0.1589	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			771.84750	744.823	20.77	0.4098	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,667.64750	1,685.523	20.77	0.5902	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,583.39560	1,547.217	16.46	0.7219	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			418.79560	426.617	16.46	0.2781	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			473.10190	459.507	25.15	0.2479	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,508.50190	3,538.907	25.15	0.7521	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			466.85210	453.141	25.93	0.2402	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			3,732.25210	3,762.541	25.93	0.7598	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,947.86380	2,901.004	16.48	0.9262	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			83.26380	80.404	16.48	0.0738	0.00	0	250
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			489.05810	471.839	25.25	0.2492	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,594.75810	3,620.939	25.25	0.7508	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,615.67100	1,580.634	16.43	0.7241	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			421.37100	429.734	16.43	0.2759	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,500.79310	1,467.096	16.77	0.6899	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			506.49310	516.196	16.77	0.3101	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			490.81840	473.611	25.05	0.2513	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,536.51840	3,562.711	25.05	0.7487	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			536.56110	515.199	24.02	0.2752	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,136.86110	3,158.800	24.02	0.7248	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,463.19420	1,430.144	16.90	0.6768	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			543.49420	553.744	16.90	0.3232	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,760.26970	1,723.204	16.08	0.7579	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			351.66970	357.604	16.08	0.2421	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,773.07000	1,735.804	16.05	0.7613	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			344.47000	350.204	16.05	0.2387	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,766.65690	1,729.493	16.07	0.7596	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			348.05690	353.893	16.07	0.2404	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,776.87080	1,741.322	16.05	0.7603	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			347.57080	354.722	16.05	0.2397	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,770.50940	1,735.032	16.07	0.7586	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			351.20940	358.432	16.07	0.2414	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			514.97990	497.891	24.75	0.2595	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,485.67990	3,511.291	24.75	0.7405	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,784.16850	1,747.634	16.03	0.7619	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			344.86850	351.033	16.03	0.2381	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,681.17750	1,647.585	16.40	0.7283	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			427.57750	436.185	16.40	0.2717	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			519.48740	502.547	26.51	0.2469	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,015.88740	4,041.147	26.51	0.7531	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			516.64150	499.642	27.04	0.2425	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,173.04150	4,198.242	27.04	0.7575	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,042.77840	2,998.663	16.38	0.9242	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			89.17840	87.263	16.38	0.0758	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,774.00520	1,740.296	16.48	0.7328	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			440.60520	449.096	16.48	0.2672	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			557.06800	539.268	27.72	0.2456	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,493.66800	4,518.068	27.72	0.7544	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			556.02520	538.169	27.97	0.2437	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,572.62520	4,596.969	27.97	0.7563	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,129.16120	3,083.802	16.30	0.9229	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			95.76120	92.601	16.30	0.0771	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			598.64510	572.450	28.83	0.2426	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,069.44510	5,085.850	28.83	0.7574	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,231.19510	3,185.849	16.26	0.9215	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			101.99510	99.249	16.26	0.0785	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,881.74630	1,847.730	16.54	0.7383	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			452.54630	461.130	16.54	0.2617	0.00	0	150
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,548.56100	2,506.663	16.25	0.8451	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			232.96100	233.763	16.25	0.1549	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,564.41090	2,522.463	16.24	0.8473	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			228.81090	229.563	16.24	0.1527	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,556.47750	2,514.556	16.25	0.8462	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			230.87750	231.656	16.25	0.1538	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			572.36810	539.519	28.25	0.2302	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,332.26810	5,342.219	28.25	0.7698	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			563.33570	530.774	28.25	0.2272	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,383.23570	5,393.474	28.25	0.7728	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,070.00070	2,033.785	16.31	0.7688	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			383.47070	389.094	16.27	0.2283	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,076.37710	2,040.082	16.29	0.7703	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			386.27710	392.782	16.29	0.2297	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			389.90070	396.484	16.31	0.2312	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,953.31140	1,917.876	16.62	0.7413	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			463.21140	470.576	16.62	0.2587	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,294.40370	3,250.727	16.24	0.9207	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			104.30370	103.427	16.24	0.0793	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,083.57070	2,046.394	16.27	0.7717	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,434.04470	1,400.184	20.23	0.5313	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,550.14470	1,559.984	20.23	0.4687	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,430.76770	1,396.948	20.25	0.5303	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,556.86770	1,566.748	20.25	0.4697	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,437.32540	1,403.431	20.22	0.5324	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,543.42540	1,553.231	20.22	0.4676	0.00	0	0
Total \$ / R Option												31,174,672.37	132,192	2,060,520
Total \$ / R												789,285,323.07	186,472	2,882,786
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.94700		13.99710			0.0000	2,538,354.00	182	568

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			14.18530		14.23390			0.0000	354,632.50	25	219
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			14.42030		14.46740			0.0000	72,101.50	5	119
\$ / R MAXI On	19/09/2016	Foreign Exchange Future			14.68660		14.72930			0.0000	0.00	0	0
Total \$ / R MAXI Future											2,965,088.00	212	906
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			813.89030	762.641	18.17	0.0184	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			214,538.26510	209,476.675	18.14	0.9813	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			828.26510	776.675	18.14	0.0187	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			216,509.79000	211,448.858	18.20	0.9819	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			799.79000	748.858	18.20	0.0181	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			215,523.89030	210,462.641	18.17	0.9816	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			192,095.41270	186,995.290	16.28	0.9023	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			7,705.41270	7,465.290	16.28	0.0977	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			191,193.35190	186,092.917	16.27	0.9011	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			7,803.35190	7,562.917	16.27	0.0989	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			190,292.35960	185,191.641	16.25	0.9000	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			7,902.35960	7,661.641	16.25	0.1000	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			139,059.68930	134,909.823	16.39	0.7198	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			36,319.68930	36,879.823	16.39	0.2802	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			138,437.22540	134,294.236	16.41	0.7179	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			36,697.22540	37,264.235	16.41	0.2821	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			137,817.04960	133,680.561	16.42	0.7159	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			37,077.04960	37,650.561	16.42	0.2841	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			101,563.87270	98,834.252	19.65	0.4936	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			129,633.87270	131,174.252	19.65	0.5064	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			102,179.89770	99,442.992	19.61	0.4962	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			128,249.89770	129,782.992	19.61	0.5038	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			101,871.21220	99,137.952	19.63	0.4949	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			128,941.21220	130,477.952	19.63	0.5051	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,965,088.00	212	906
£ / R	On	11/12/2015			21.19650		21.21770			0.0000	28,042,969.50	1,323	32,243
£ / R	On	14/03/2016			21.55120		21.57090			0.0000	0.00	0	3,188
£ / R	On	13/06/2016			21.90070		21.91860			0.0000	0.00	0	0
£ / R	On	08/09/2016			22.29560		22.29560			0.0000	0.00	0	0
£ / R	On	19/09/2016			22.30060		22.31220			0.0000	0.00	0	0
Total £ / R Future											28,042,969.50	1,323	35,431
£ / R	On	11/12/2015		Call			3,362.29390	3,340.340	19.44	0.9797	0.00	0	0
£ / R	On	11/12/2015		Put			14.59390	13.840	19.44	0.0203	0.00	0	830
£ / R	On	11/12/2015		Call			3,076.55180	3,054.560	18.66	0.9734	0.00	0	0
£ / R	On	11/12/2015		Put			18.85180	18.060	18.66	0.0266	0.00	0	0
£ / R	On	11/12/2015		Call			2,753.06570	2,731.075	17.77	0.9636	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			25.36570	24.575	17.77	0.0364	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,743.29760	2,721.308	17.74	0.9633	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			25.59760	24.808	17.74	0.0367	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,733.53180	2,711.543	17.72	0.9629	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			25.83180	25.043	17.72	0.0371	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,891.54870	1,869.514	16.20	0.9004	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			73.84870	73.014	16.20	0.0996	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,392.25270	1,369.634	16.33	0.8018	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			174.55270	173.134	16.33	0.1982	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,300.81620	1,278.120	16.36	0.7774	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			203.11620	201.620	16.36	0.2226	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			1,221.25040	1,198.499	16.43	0.7532	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			233.55040	231.999	16.43	0.2468	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,152.00070	1,129.223	16.52	0.7301	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			264.30070	262.723	16.52	0.2699	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			889.22090	866.625	16.87	0.6275	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			421.52090	420.125	16.87	0.3725	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			877.85660	855.281	16.88	0.6224	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			430.15660	428.781	16.88	0.3776	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			855.43800	832.912	16.92	0.6123	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			447.73800	446.412	16.92	0.3877	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			658.48100	636.716	17.24	0.5142	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			640.78100	640.216	17.24	0.4858	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			597.43040	575.920	17.49	0.4777	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			729.73040	729.420	17.49	0.5223	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			541.66800	520.475	17.73	0.4426	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			823.96800	823.975	17.73	0.5574	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			438.85650	418.529	18.25	0.3735	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,041.15650	1,042.029	18.25	0.6265	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			177.99630	162.340	20.43	0.1674	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,160.29630	2,165.840	20.43	0.8326	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,528.81420	2,502.800	15.55	0.8780	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			147.91420	141.600	15.55	0.1220	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,520.04840	2,493.991	15.54	0.8772	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			149.14840	142.791	15.54	0.1228	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,511.28840	2,485.193	15.53	0.8763	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			150.38840	143.993	15.53	0.1237	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,978.42840	1,955.998	15.74	0.7163	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			549.82840	545.298	15.74	0.2837	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,971.89310	1,949.540	15.74	0.7150	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			553.29310	548.839	15.74	0.2850	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,965.37810	1,943.089	15.75	0.7137	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			556.77810	552.389	15.75	0.2863	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,012.58760	2,010.651	16.63	0.6530	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,550.30720	1,548.033	18.16	0.4624	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			779.99020	777.571	22.59	0.2853	0.00	0	12,264

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	Put			4,334.39020	4,331.971	22.59	0.7147	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			916.98760	915.051	16.63	0.3470	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,583.01280	1,580.743	18.14	0.5396	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,537.41280	1,535.143	18.14	0.4604	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,579.45460	1,577.183	18.15	0.5386	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,543.85460	1,541.583	18.15	0.4614	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,575.90720	1,573.633	18.16	0.5376	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,317.48910	1,308.393	18.37	0.4688	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			1,995.28910	1,997.793	18.37	0.5312	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,314.58700	1,305.491	18.38	0.4680	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,002.38700	2,004.891	18.38	0.5320	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,311.68500	1,302.599	18.40	0.4671	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,009.48500	2,011.999	18.40	0.5329	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												28,042,969.50	1,323	159,639
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11713		0.11707			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11940		0.11933			0.0000	0.00	0	106
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12165		0.12157			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,240
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,709.13750	2,714.243	23.01	0.9962	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.63750	1.443	23.01	0.0038	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,714.02250	1,718.616	17.45	0.9825	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			6.52250	5.816	17.45	0.0175	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			797.18130	799.189	16.45	0.8180	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			89.68130	86.389	16.45	0.1820	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			563.13020	565.992	18.62	0.5088	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			630.23020	626.292	18.62	0.4912	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,956.34770	1,962.627	15.86	0.9574	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			23.44770	22.927	15.86	0.0426	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,102.35950	1,107.407	16.46	0.7876	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			169.45950	167.707	16.46	0.2124	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			228.13320	225.501	16.81	0.2157	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			834.84000	839.590	18.74	0.5657	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			677.94000	674.590	18.74	0.4343	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			522.96740	523.769	20.98	0.3856	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,366.06740	1,358.770	20.98	0.6144	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,385.03320	1,390.501	16.81	0.7843	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,240
€ / R	On	26/10/2015	Foreign Exchange Future			15.60600		15.55870			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.74520		15.69640			0.0000	175,196,840.40	11,127	84,404

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 Future			15.89080		15.84150			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			16.04590		15.99490			0.0000	978,799.90	61	28,117
€ / R	On	13/06/2016	Foreign Exchange Future			16.34610		16.29350			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.69140		16.63500			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			17.01630		16.96090			0.0000	0.00	0	0
Total € / R Future												176,175,640.30	11,188	112,771
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,239.09850	1,283.659	17.60	0.9721	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			10.39850	7.659	17.60	0.0279	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,229.39410	1,273.881	17.57	0.9713	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			10.69410	7.881	17.57	0.0287	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,219.69740	1,264.109	17.53	0.9705	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			10.99740	8.110	17.53	0.0295	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			696.72430	730.086	16.09	0.8666	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			58.02430	44.086	16.09	0.1334	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			700.42810	714.231	16.62	0.6698	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			294.02810	259.031	16.62	0.3302	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			884.51130	905.370	16.20	0.7639	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			188.11130	160.170	16.20	0.2361	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			243.99520	239.586	18.98	0.3009	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,047.59520	994.386	18.98	0.6991	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			857.37690	877.224	16.26	0.7515	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			200.97690	172.025	16.26	0.2485	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,698.94930	1,740.449	16.51	0.9486	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			32.54930	25.249	16.51	0.0514	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			457.58260	460.715	17.36	0.5036	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			541.18260	495.515	17.36	0.4964	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			891.38190	912.494	16.19	0.7669	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			184.98190	157.294	16.19	0.2331	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,449.98430	1,486.720	16.07	0.9197	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			53.58430	41.520	16.07	0.0803	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			877.67730	898.281	16.22	0.7608	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			191.27730	163.081	16.22	0.2392	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,823.04600	1,865.703	16.85	0.9578	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			26.64600	20.503	16.85	0.0422	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,746.74920	4,795.395	25.25	0.9996	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.34920	0.195	25.25	0.0004	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,653.38330	2,700.337	19.09	0.9889	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			6.98330	5.136	19.09	0.0111	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,871.06380	1,914.119	16.98	0.9609	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			24.66380	18.919	16.98	0.0391	0.00	0	12,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,361.78510	1,389.248	15.82	0.8352	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			150.28510	128.448	15.82	0.1648	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,193.53980	1,217.059	15.87	0.7895	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			202.03980	176.258	15.87	0.2105	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,142.39030	1,164.653	15.89	0.7738	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			220.89030	193.853	15.89	0.2262	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,377.61830	1,405.439	15.82	0.8391	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			146.11830	124.639	15.82	0.1609	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,369.69090	1,397.333	15.82	0.8372	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			148.19090	126.533	15.82	0.1628	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			30.43610	23.498	17.10	0.0314	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,831.63880	2,874.734	16.95	0.9621	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			36.73880	28.834	16.95	0.0379	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			79.36490	66.322	16.26	0.0800	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			783.89280	789.887	17.33	0.5437	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			738.99280	693.987	17.33	0.4563	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			707.58990	711.233	17.72	0.5020	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			862.68990	815.333	17.72	0.4980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,975.33610	3,019.398	17.10	0.9686	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			960.91790	912.153	18.01	0.5278	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			1,315.74460	1,338.259	15.87	0.7617	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			280.84460	252.359	15.87	0.2383	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,253.90490	1,275.160	15.92	0.7434	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			309.00490	279.260	15.92	0.2566	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,224.26490	2,262.222	16.26	0.9200	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			433.65750	396.457	16.24	0.3264	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,061.88800	2,098.175	16.07	0.9033	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			96.98800	82.275	16.07	0.0967	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,580.51390	1,608.294	15.70	0.8289	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			185.61390	162.394	15.70	0.1711	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			655.81790	658.053	18.01	0.4722	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			263.06330	235.431	15.85	0.2264	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,097.70590	2,134.370	16.11	0.9072	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			92.80590	78.470	16.11	0.0928	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,088.73610	2,125.308	16.10	0.9062	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			93.83610	79.408	16.10	0.0938	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,058.55750	1,072.357	16.24	0.6736	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,079.77610	2,116.254	16.09	0.9052	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			94.87610	80.354	16.09	0.0948	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,357.96330	1,381.331	15.85	0.7736	0.00	0	24,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,115.11470	1,125.186	17.08	0.5944	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			781.61470	739.086	17.08	0.4056	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,261.12230	2,296.606	15.91	0.8697	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			167.62230	150.506	15.91	0.1303	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			440.71650	409.064	16.02	0.2808	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,486.65270	1,507.819	16.00	0.7227	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			433.15270	401.719	16.00	0.2773	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,480.42480	1,501.484	16.01	0.7209	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			436.92480	405.384	16.01	0.2791	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,474.21650	1,495.164	16.02	0.7192	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,041.40920	2,068.650	15.43	0.7887	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	14.95	Put			356.40920	327.250	15.43	0.2113	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,033.88500	2,061.026	15.43	0.7874	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			358.88500	329.626	15.43	0.2126	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,048.94610	2,076.287	15.44	0.7899	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			353.94610	324.887	15.44	0.2101	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,427.70880	1,373.500	18.57	0.4562	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,395.13430	1,396.568	18.59	0.5427	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,434.23430	1,380.268	18.59	0.4573	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,391.67140	1,393.051	18.60	0.5416	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,440.77140	1,386.751	18.60	0.4584	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,398.60880	1,399.800	18.57	0.5438	0.00	0	0
Total € / R Option												0.00	0	341,570
Total € / R												176,175,640.30	11,188	454,341
AUS / R	On	11/12/2015	Foreign Exchange Future			9.77740		9.83790			0.0000	9,777,400.00	1,000	9,683
AUS / R	On	14/03/2016	Foreign Exchange Future			9.89890		9.95950			0.0000	4,949,450.00	500	4,721
AUS / R	On	13/06/2016	Foreign Exchange Future			10.02340		10.08370			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.17060		10.22900			0.0000	0.00	0	0
Total AUS / R Future												14,726,850.00	1,500	14,404
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			37.00400	39.828	11.44	0.1528	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			347.53670	298.551	11.66	0.6496	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,487.95720	2,427.486	19.63	0.9996	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.05720	0.086	19.63	0.0004	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			574.90400	517.228	11.44	0.8472	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,587.93730	2,527.457	19.93	0.9997	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			109.63670	121.151	11.66	0.3504	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			102.59700	81.087	13.42	0.2450	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			464.69700	503.687	13.42	0.7550	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.03730	0.057	19.93	0.0003	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,537.94620	2,477.470	19.78	0.9997	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.04620	0.070	19.78	0.0003	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			626.15080	581.140	13.05	0.7006	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			156.65080	172.240	13.05	0.2994	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			619.57710	574.798	13.06	0.6962	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			160.07710	175.898	13.06	0.3038	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			613.04810	568.502	13.08	0.6919	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			163.54810	179.602	13.08	0.3081	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			494.97970	463.171	14.79	0.5033	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			501.27970	529.771	14.79	0.4967	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			490.89520	459.438	14.82	0.5002	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			507.19520	536.038	14.82	0.4998	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			499.09660	466.936	14.77	0.5064	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			495.39660	523.536	14.77	0.4936	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			609.25180	635.027	15.40	0.4800	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	Call			636.20370	603.215	15.36	0.5251	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			597.20370	622.615	15.36	0.4749	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			632.21440	599.408	15.38	0.5225	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			603.21440	628.808	15.38	0.4775	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			628.25180	595.627	15.40	0.5200	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												14,726,850.00	1,500	15,007
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.55290		10.57980			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.72930		10.75490			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			322.72050	298.612	14.76	0.5438	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			242.92050	245.712	14.76	0.4562	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			317.78140	293.779	14.77	0.5380	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			247.98140	250.879	14.77	0.4620	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			327.71970	303.504	14.74	0.5497	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			237.91970	240.604	14.74	0.4503	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			497.58220	501.415	15.98	0.5065	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			450.12440	428.183	15.92	0.5002	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			485.22440	488.883	15.92	0.4998	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			446.28780	424.432	15.95	0.4968	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			491.38780	495.132	15.95	0.5032	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			442.48220	420.715	15.98	0.4935	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			14.41650		14.39130			0.0000	0.00	0	7,276
CHF / R	On	14/03/2016	Foreign Exchange Future			14.72190		14.69440			0.0000	0.00	0	1,591
Total CHF / R Future												0.00	0	8,867
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			267.31210	232.469	16.41	0.3286	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			652.73340	642.936	16.43	0.6677	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			271.43340	236.436	16.43	0.3323	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			664.52860	655.040	16.39	0.6751	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			263.22860	228.540	16.39	0.3249	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			658.61210	648.969	16.41	0.6714	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			615.87690	589.932	18.03	0.4646	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			911.47690	858.032	18.03	0.5354	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			612.63230	586.702	18.06	0.4625	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			918.23230	864.802	18.06	0.5375	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			609.41110	583.493	18.08	0.4605	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			925.01110	871.593	18.08	0.5395	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												0.00	0	8,867
CNH / R	On	11/12/2015	Foreign Exchange Future			2.17520		2.18060			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.19370		2.19880			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,829.38970	1,771.719	17.21	0.8612	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			123.38970	119.719	17.21	0.1388	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,005.17670	1,947.743	17.44	0.8855	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			99.17670	95.743	17.44	0.1145	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,915.67630	1,858.229	17.28	0.8744	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			109.67630	106.229	17.28	0.1256	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			995.68910	998.049	17.35	0.4710	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			1,037.83230	989.727	17.39	0.5134	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,049.83230	1,052.727	17.39	0.4866	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			995.69160	948.218	17.46	0.4981	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,107.69160	1,111.218	17.46	0.5019	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			1,083.68910	1,035.049	17.35	0.5290	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.11280		2.10780			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.15460		2.14900			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			1,478.71630	1,488.366	19.88	0.7677	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			300.71630	260.366	19.88	0.2323	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,407.86130	1,415.335	19.89	0.7497	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			329.86130	287.335	19.89	0.2503	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,340.97840	1,346.205	19.95	0.7306	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			362.97840	318.205	19.95	0.2694	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			1,115.30060	1,118.618	19.05	0.5321	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,125.30060	1,072.618	19.05	0.4679	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			1,074.78090	1,077.109	19.15	0.5178	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,184.78090	1,131.109	19.15	0.4822	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,158.02990	1,162.493	18.96	0.5466	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,068.02990	1,016.493	18.96	0.4534	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			0.13230		0.13240			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			0.13070		0.13200			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13050		0.13190			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			0.06820		0.06840			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06490		0.06510			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06200		0.06220			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.87600		8.89110			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.92400		8.93760			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.01970		9.03190			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.11750		9.12840			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			84.97720	71.431	13.06	0.4049	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			133.87720	135.431	13.06	0.5951	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			81.19490	67.868	13.11	0.3900	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			140.09490	141.868	13.11	0.6100	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			77.55080	64.449	13.15	0.3753	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			146.45080	148.449	13.15	0.6247	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			101.53220	87.183	12.90	0.4669	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			110.43220	111.183	12.90	0.5331	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			135.06310	125.107	12.53	0.3788	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			287.46310	291.107	12.53	0.6212	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			132.05920	122.206	12.57	0.3717	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			294.45920	298.206	12.57	0.6283	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			129.11940	119.372	12.61	0.3647	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			301.51940	305.372	12.61	0.6353	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			302.26080	286.193	14.13	0.4631	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			410.36080	406.493	14.13	0.5369	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			298.74010	282.719	14.16	0.4587	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			416.84010	413.019	14.16	0.5413	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			295.26190	279.288	14.19	0.4544	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			423.36190	419.588	14.19	0.5456	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			504.30390	490.191	14.38	0.5631	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			385.90390	382.691	14.38	0.4369	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			513.48860	499.420	14.34	0.5704	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			375.08860	371.920	14.34	0.4296	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			508.87560	494.785	14.36	0.5667	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			380.47560	377.285	14.36	0.4333	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 Option											0.00	0	12,000
Total NZ\$ / R											0.00	0	12,000
QUANTO €On	11/12/2015	Foreign Exchange Future			1.12890		1.12140			0.0000	56,445.00	50	120
QUANTO €On	14/03/2016	Foreign Exchange Future			1.13120		1.12370			0.0000	0.00	0	0
QUANTO €On	13/06/2016	Foreign Exchange Future			1.13350		1.12620			0.0000	0.00	0	0
Total QUANTO € / \$ Future											56,445.00	50	120
Total QUANTO € / \$											56,445.00	50	120
RAIN	On	11/12/2015	Foreign Exchange Future		24,619.03000		24,622.04000			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		9.71590		9.77360			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future		9.85380		9.91200			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		1,251.37810	1,107.062	55.24	0.6084	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put		837.77810	751.162	55.24	0.3916	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call		1,301.05460	1,156.867	57.66	0.6112	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put		867.45460	780.967	57.66	0.3888	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call		1,276.23020	1,131.979	56.45	0.6098	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put		852.63020	766.079	56.45	0.3902	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call		1,332.58840	1,297.633	51.53	0.5540	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put		1,400.58840	1,423.833	51.53	0.4460	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call		1,329.06820	1,294.364	51.57	0.5529	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put		1,407.06820	1,430.564	51.57	0.4471	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call		1,325.56000	1,291.110	51.60	0.5519	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put		1,413.56000	1,437.310	51.60	0.4481	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		4.56240		4.53420			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future		4.51430		4.48440			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		151.13120	163.046	15.62	0.6057	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put		106.93120	90.646	15.62	0.3943	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call		145.63720	157.094	15.59	0.5932	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put		111.43720	94.694	15.59	0.4068	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call		140.26580	151.268	15.56	0.5807	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			116.06580	98.868	15.56	0.4193	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			207.49580	217.010	17.01	0.5416	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			213.09580	192.710	17.01	0.4584	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			202.82440	212.010	17.00	0.5338	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			218.42440	197.710	17.00	0.4662	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			198.55880	207.458	17.02	0.5261	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			224.15880	203.158	17.02	0.4739	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.11530		1.17710			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.08750		1.14810			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												980077643.50	68,553	1,066,752
Total Options												31174672.37	132,192	2,538,901
Grand Total:												1,011,252,315.87	200,745	3,605,653