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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/10/2015 Foreign Exchange Future			13.59000		14.92100			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.59000		13.44730			0.0000	0.00	0	350
\$ / R On 30/10/2015 Foreign Exchange Future			13.59460		13.45190			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.60850		13.46580			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.62020		13.47730			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.63650		13.49360			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.63880		13.49590			0.0000	0.00	0	150
\$ / R On 20/11/2015 Foreign Exchange Future			13.64350		13.50050			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.65280		13.50980			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.65510		13.51210			0.0000	0.00	0	301
\$ / R On 26/11/2015 Foreign Exchange Future			13.65740		13.51440			0.0000	0.00	0	67
\$ / R On 08/12/2015 Foreign Exchange Future			13.68610		13.54280			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.69320		13.54990			0.0000	796,177,420.80	58,144	602,312
\$ / R On 21/12/2015 Foreign Exchange Future			13.71720		13.57350			0.0000	0.00	0	250
\$ / R On 29/12/2015 Foreign Exchange Future			13.73650		13.59270			0.0000	0.00	0	0
\$ / R On 13/01/2016 Foreign Exchange Future			13.77530		13.63150			0.0000	0.00	0	1,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.81150		13.66760			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.85040		13.70610			0.0000	0.00	0	0
\$ / R On 19/02/2016 Foreign Exchange Future			13.86740		13.72300			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.88200		13.73740			0.0000	0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.91840		13.77360			0.0000	0.00	0	272

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 Future			13.92570		13.78080			0.0000	80,922,242.70	5,811	81,415
\$ / R	On	16/03/2016	Foreign Exchange Future			13.93050		13.78560			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.94760		13.80250			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.96210		13.81690			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			14.01070		13.86510			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.03020		13.88440			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.10750		13.96110			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.13250		13.98580			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.14000		13.99320			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.15000		14.00310			0.0000	0.00	0	31,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.18750		14.04020			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.26010		14.11210			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.29930		14.15090			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.33850		14.18970			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.36720		14.21820			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.37240		14.22330			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.39070		14.24150			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.40120		14.25180			0.0000	0.00	0	6,849
\$ / R	On	28/09/2016	Foreign Exchange Future			14.42470		14.27510			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.49790		14.34750			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.59550		14.44620			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.64300		14.49400			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.65780		14.50890			0.0000	0.00	0	510
\$ / R	On	13/03/2017	Foreign Exchange Future			14.90710		14.76010			0.0000	0.00	0	0
Total \$ / R Future												877,099,663.50	63,955	726,902
\$ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			0.00000	0.022	29.41	0.0002	22.10	1,000	0
\$ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			0.00000	1,330.022	29.41	0.9998	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,647.31020	2,790.003	47.79	1.0000	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.01020	0.003	47.79	0.0000	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,297.31620	2,440.014	45.23	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.01620	0.014	45.23	0.0001	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			116.04520	194.421	16.23	0.7237	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			108.74520	44.421	16.23	0.2763	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			69.09090	112.075	15.20	0.5530	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			181.79090	82.075	15.20	0.4470	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.12710	0.120	57.30	0.0005	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,532.82710	3,390.120	57.30	0.9995	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			26.04590	38.741	17.62	0.2090	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			444.14590	314.141	17.62	0.7910	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			14.98820	21.076	18.24	0.1250	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			563.08820	426.476	18.24	0.8750	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Call			176.48620	253.153	15.87	0.6576	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.45	Put			160.68620	94.653	15.87	0.3424	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Call			40.96070	56.751	17.13	0.2265	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.95	Put			525.16070	398.251	17.13	0.7735	0.00	0	0

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\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			752.33630	892.466	18.03	0.9773	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			6.53630	3.966	18.03	0.0227	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			491.70460	620.581	16.22	0.9345	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			25.90460	12.081	16.22	0.0655	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			87.69440	124.278	16.15	0.4189	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			321.89440	215.778	16.15	0.5811	0.00	0	300
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			88.63210	119.001	16.44	0.3591	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			421.33210	308.801	16.44	0.6409	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			28.68190	36.431	18.08	0.1344	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			801.38190	666.231	18.08	0.8656	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			516.45080	638.029	15.34	0.9170	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			39.15080	17.829	15.34	0.0830	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			405.68740	514.953	15.41	0.8567	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			68.38740	34.753	15.41	0.1433	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			436.54000	541.356	15.49	0.8203	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			92.94000	54.856	15.49	0.1797	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			307.03120	392.312	15.62	0.7054	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			163.43120	105.812	15.62	0.2946	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			278.91470	359.007	15.65	0.6728	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			185.31470	122.507	15.65	0.3272	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			313.48300	398.527	15.68	0.7027	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			167.58300	109.727	15.68	0.2973	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			428.37370	530.827	15.56	0.8060	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			102.47370	62.027	15.56	0.1940	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			156.29450	197.647	16.34	0.4407	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			405.79450	304.147	16.34	0.5593	0.00	0	1,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			460.90740	565.154	15.63	0.8133	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			100.40740	61.654	15.63	0.1867	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			114.01360	141.203	17.02	0.3232	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			594.21360	478.403	17.02	0.6768	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			196.29580	244.660	15.99	0.4927	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			366.49580	271.860	15.99	0.5073	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			564.22990	675.444	15.41	0.8496	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			82.12990	50.344	15.41	0.1504	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			362.49130	448.516	15.66	0.7037	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			180.39130	123.416	15.66	0.2963	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			708.28780	833.148	15.53	0.9074	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			23.46060	13.704	15.95	0.0493	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			151.24300	187.393	16.60	0.3979	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			489.14300	382.293	16.60	0.6021	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,712.35990	2,855.248	24.18	0.9994	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.25990	0.148	24.18	0.0006	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			225.03270	158.890	15.75	0.3540	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			212.41260	263.592	15.94	0.5127	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			350.31260	258.492	15.94	0.4873	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,362.61070	2,505.419	22.47	0.9988	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.51070	0.319	22.47	0.0012	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			905.56060	1,038.804	15.95	0.9507	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			145.40810	96.492	15.59	0.2476	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			411.15360	504.358	15.60	0.7472	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			149.05360	99.258	15.60	0.2528	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			0.22930	0.440	26.98	0.0014	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,938.12930	3,795.340	26.98	0.9986	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			307.13270	383.990	15.75	0.6460	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			46.18780	28.048	15.53	0.0926	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			642.37940	760.967	15.37	0.8856	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			60.27940	35.867	15.37	0.1144	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			185.63580	230.378	16.21	0.4650	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			403.53580	305.278	16.21	0.5350	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			417.50810	511.592	15.59	0.7524	0.00	0	5,000
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Call			496.22410	599.314	15.50	0.8040	0.00	0	0
\$ / R	On	26/11/2015	Foreign Exchange Option	13.13	Put			111.82410	71.914	15.50	0.1960	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,219.67640	1,356.572	16.15	0.9667	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			16.87640	10.472	16.15	0.0333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			114.69200	132.238	18.44	0.2482	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			934.79200	809.038	18.44	0.7518	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			158.34730	185.930	17.70	0.3297	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			728.44730	612.730	17.70	0.6703	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			142.40820	166.744	17.94	0.3015	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			792.50820	673.544	17.94	0.6985	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			135.05850	157.893	18.06	0.2882	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			825.15850	704.693	18.06	0.7118	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			185.66610	218.769	17.35	0.3757	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			635.76610	525.569	17.35	0.6243	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			183.22290	215.833	17.38	0.3717	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			643.32290	532.633	17.38	0.6283	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call			173.75810	204.460	17.50	0.3560	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put			673.85810	561.260	17.50	0.6440	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call			232.42070	274.765	16.84	0.4482	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put			512.52070	411.564	16.84	0.5518	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			209.15410	246.935	17.08	0.4131	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			569.25410	463.735	17.08	0.5869	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			206.40780	243.645	17.11	0.4088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			576.50780	470.446	17.11	0.5912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call			282.78360	335.398	16.44	0.5184	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put			412.88360	322.198	16.44	0.4816	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			268.44360	317.677	16.52	0.4992	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			438.54360	344.477	16.52	0.5008	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call			241.76530	285.919	16.76	0.4618	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put			491.86530	392.719	16.76	0.5382	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			297.82210	354.601	16.39	0.5378	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			387.92210	301.401	16.39	0.4622	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			293.99520	349.726	16.40	0.5329	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			394.09520	306.526	16.40	0.4671	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			290.21310	344.903	16.41	0.5281	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			400.31310	311.703	16.41	0.4719	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			313.58170	374.593	16.34	0.5573	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			363.68170	281.393	16.34	0.4427	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			305.60940	364.497	16.36	0.5475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			375.70940	291.297	16.36	0.4525	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			301.69400	359.526	16.38	0.5426	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			381.79400	296.325	16.38	0.4574	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			357.96440	428.057	16.22	0.6060	0.00	0	14,350
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			308.06440	234.857	16.22	0.3940	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			348.36600	416.964	16.24	0.5962	0.00	0	5,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			318.46600	243.764	16.24	0.4038	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			317.63740	379.713	16.33	0.5621	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			357.73740	276.513	16.33	0.4379	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			419.66780	498.835	16.07	0.6636	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			249.76780	185.635	16.07	0.3364	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			408.88900	486.538	16.10	0.6541	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			258.98900	193.338	16.10	0.3459	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			387.92930	462.544	16.15	0.6350	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			278.02930	209.344	16.15	0.3650	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			458.95130	543.437	15.99	0.6963	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			219.05130	160.236	15.99	0.3037	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Call			453.19090	536.916	16.00	0.6917	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.32	Put			223.29090	163.716	16.00	0.3083	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			430.64320	511.332	16.05	0.6730	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			240.74320	178.132	16.05	0.3270	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			513.04090	604.294	15.88	0.7368	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			183.14090	131.094	15.88	0.2632	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			494.56580	583.576	15.92	0.7235	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			194.66580	140.376	15.92	0.2765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			476.53480	563.288	15.95	0.7100	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			206.63480	150.088	15.95	0.2900	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			544.82110	639.766	15.82	0.7584	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			164.92110	116.566	15.82	0.2416	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			525.60700	618.343	15.86	0.7455	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			175.70700	125.143	15.86	0.2545	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			519.29940	611.296	15.87	0.7412	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			179.39940	128.096	15.87	0.2588	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			626.03490	729.524	15.68	0.8068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			126.13490	86.324	15.68	0.1932	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			591.35880	691.352	15.74	0.7872	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			141.45880	98.152	15.74	0.2128	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			557.87530	654.280	15.80	0.7668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			157.97530	111.080	15.80	0.2332	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	12.86	Call		768.15890	886.916	15.74	0.8681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		78.25890	53.716	15.74	0.1319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		736.93150	852.548	15.71	0.8567	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		87.03150	59.348	15.71	0.1433	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		661.87740	768.753	15.62	0.8255	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		111.97740	75.553	15.62	0.1745	0.00	0	54,500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		842.71070	965.836	15.82	0.8912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		62.81070	42.636	15.82	0.1088	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		817.47410	939.296	15.80	0.8839	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		67.57410	46.096	15.80	0.1161	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		776.06800	895.579	15.75	0.8708	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		76.16800	52.379	15.75	0.1292	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		990.58260	1,120.061	15.97	0.9266	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		40.68260	26.862	15.97	0.0734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		902.64350	1,028.594	15.88	0.9071	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		52.74350	35.394	15.88	0.0929	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		851.18440	974.731	15.83	0.8936	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		61.28440	41.531	15.83	0.1064	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,026.44640	1,157.176	16.01	0.9335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		36.54640	23.976	16.01	0.0665	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,017.44610	1,147.871	16.00	0.9318	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		37.54610	24.671	16.00	0.0682	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,008.46840	1,138.584	15.99	0.9301	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		38.56840	25.384	15.99	0.0699	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,382.12890	1,522.238	16.90	0.9727	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		12.22890	9.038	16.90	0.0273	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,362.63780	1,502.614	16.82	0.9716	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		12.73780	9.414	16.82	0.0284	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,080.90260	1,213.346	16.06	0.9428	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		31.00260	20.146	16.06	0.0572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,460.29600	1,600.884	17.23	0.9768	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		10.39600	7.684	17.23	0.0232	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,411.40530	1,551.703	17.02	0.9743	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		11.50530	8.503	17.02	0.0257	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,401.64150	1,541.878	16.98	0.9738	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		11.74150	8.678	16.98	0.0262	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,607.58690	1,748.881	17.85	0.9828	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		7.68690	5.681	17.85	0.0172	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,558.39750	1,699.480	17.64	0.9810	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		8.49750	6.280	17.64	0.0190	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,519.10980	1,660.007	17.48	0.9794	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		9.20980	6.807	17.48	0.0206	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,805.06630	1,947.016	18.67	0.9884	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		5.16630	3.816	18.67	0.0116	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,755.60260	1,897.413	18.47	0.9872	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		5.70260	4.213	18.47	0.0128	0.00	0	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,656.85610	1,798.340	18.06	0.9844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			6.95610	5.140	18.06	0.0156	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			2,152.51090	2,295.124	20.12	0.9942	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			2.61090	1.924	20.12	0.0058	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,953.74880	2,096.040	19.29	0.9914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			3.84880	2.841	19.29	0.0086	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,943.82470	2,086.097	19.25	0.9912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			3.92470	2.897	19.25	0.0088	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,601.00740	2,744.011	21.98	0.9976	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.10740	0.811	21.98	0.0024	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,551.11710	2,694.093	21.77	0.9973	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			1.21710	0.893	21.77	0.0027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,349.90700	4,493.203	25.91	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.00700	0.003	25.91	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,299.90900	4,443.204	25.91	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.00900	0.004	25.91	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,351.67930	2,494.508	20.94	0.9961	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			1.77930	1.308	20.94	0.0039	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,399.90540	4,543.203	25.91	1.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.00540	0.003	25.91	0.0000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.07910	0.046	30.59	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,220.17910	7,076.846	30.59	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			29.29410	31.257	22.57	0.0652	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,049.39410	1,908.057	22.57	0.9348	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			23.33570	24.513	23.34	0.0515	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,273.43570	2,131.313	23.34	0.9485	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			13.55930	12.708	25.72	0.0267	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,963.65930	2,819.508	25.72	0.9733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			54.26050	60.104	20.64	0.1215	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,504.36050	1,366.904	20.64	0.8785	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			38.86690	42.244	21.66	0.0871	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,788.96690	1,649.044	21.66	0.9129	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			34.20550	36.873	22.06	0.0765	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,904.30550	1,763.673	22.06	0.9235	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			72.43950	81.412	19.76	0.1609	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,272.53950	1,138.212	19.76	0.8391	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			65.24370	72.879	20.08	0.1454	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,355.34370	1,219.679	20.08	0.8546	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			56.16260	62.290	20.53	0.1256	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,476.26260	1,339.090	20.53	0.8744	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			110.50330	126.941	18.53	0.2397	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			960.60330	833.741	18.53	0.7603	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			97.71760	111.593	18.88	0.2139	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,047.81760	918.393	18.88	0.7861	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			76.83190	86.636	19.59	0.1703	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,226.93190	1,093.436	19.59	0.8297	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	14.28	Call			128.34100	149.510	18.18	0.2753	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			858.44100	736.310	18.18	0.7247	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			125.16210	145.486	18.24	0.2691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			875.26210	752.286	18.24	0.7309	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,426.00750	2,569.046	20.37	0.9949	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			2.50750	1.846	20.37	0.0051	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			188.01900	216.700	17.73	0.3445	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			764.51900	649.500	17.73	0.6555	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			13.65460	14.522	31.94	0.0230	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,310.15460	4,167.322	31.94	0.9770	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,774.80440	2,918.158	21.64	0.9974	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			1.30440	0.958	21.64	0.0026	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,435.96110	2,579.012	20.41	0.9950	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			2.46110	1.812	20.41	0.0050	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Call			275.58420	316.588	17.00	0.4420	0.00	0	100
\$ / R	On	29/12/2015	Foreign Exchange Option	13.92	Put			602.88420	500.088	17.00	0.5580	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Call			435.49490	506.019	16.16	0.6124	0.00	0	0
\$ / R	On	29/12/2015	Foreign Exchange Option	13.50	Put			342.79490	269.519	16.16	0.3876	0.00	0	100
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			839.71140	949.867	15.45	0.8163	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			138.21140	104.567	15.45	0.1837	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			234.01570	258.576	18.21	0.3230	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,046.41570	927.076	18.21	0.6770	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call			138.72650	150.072	20.17	0.1980	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put			1,631.12650	1,498.572	20.17	0.8020	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			768.68900	862.011	15.32	0.7589	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			211.08900	160.511	15.32	0.2411	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call			123.76550	133.191	20.63	0.1770	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put			1,776.16550	1,641.691	20.63	0.8230	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call			546.90690	618.120	15.94	0.6255	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put			379.30690	306.620	15.94	0.3745	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,890.06870	2,028.692	17.29	0.9656	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			22.46870	17.192	17.29	0.0344	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			862.24950	968.582	15.36	0.7988	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			164.64950	127.082	15.36	0.2012	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,126.45630	2,266.058	17.38	0.9706	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			20.35630	15.658	17.38	0.0294	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			150.88410	161.554	20.75	0.1935	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,844.78410	1,711.154	20.75	0.8065	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			455.75120	504.184	16.90	0.5006	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			662.75120	566.784	16.90	0.4994	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			655.49470	727.191	16.08	0.6344	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			418.09470	345.191	16.08	0.3656	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			253.09810	274.129	19.19	0.2952	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,355.69810	1,232.129	19.19	0.7048	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			155.44850	165.218	21.27	0.1852	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			2,058.04850	1,923.218	21.27	0.8148	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,969.10020	2,107.141	16.72	0.9564	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			31.70020	25.141	16.72	0.0436	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,356.96810	1,477.376	15.56	0.8725	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			113.36810	88.976	15.56	0.1275	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,518.30040	2,380.734	22.38	0.8383	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,742.03410	2,883.976	17.43	0.9852	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			11.23410	8.276	17.43	0.0148	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,256.88350	2,395.066	16.69	0.9673	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			26.08350	19.366	16.69	0.0327	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,518.62900	1,393.536	19.63	0.7122	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,209.06390	2,346.793	16.63	0.9647	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			28.26390	21.093	16.63	0.0353	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.05650	26.128	29.76	0.0280	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,475.25650	6,330.428	29.76	0.9720	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			149.10040	156.434	22.38	0.1617	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			1,246.62150	1,128.160	18.79	0.6559	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			127.07580	132.347	23.24	0.1371	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,846.27580	2,706.647	23.24	0.8629	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			121.26080	120.140	23.95	0.1237	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,090.46080	2,944.440	23.95	0.8763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			269.42900	289.236	19.63	0.2878	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			947.00590	839.620	17.85	0.5745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			235.18480	251.328	20.23	0.2532	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,724.38480	1,595.628	20.23	0.7468	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			181.67870	192.248	21.41	0.1972	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,150.87870	2,016.548	21.41	0.8028	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			327.42150	353.860	18.79	0.3441	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			691.13210	597.124	16.96	0.4827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			317.69090	343.008	18.92	0.3349	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,286.89090	1,167.308	18.92	0.6651	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			290.58660	312.797	19.30	0.3087	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,409.78660	1,287.097	19.30	0.6913	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			417.80590	455.320	17.85	0.4255	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			462.26600	387.570	16.20	0.3743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			370.20720	402.015	18.30	0.3838	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,089.40720	976.315	18.30	0.6162	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			350.15810	379.267	18.52	0.3654	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,159.35810	1,043.567	18.52	0.6346	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			531.93210	582.824	16.96	0.5173	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			297.23700	240.342	15.52	0.2744	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			511.28260	559.794	17.11	0.5015	0.00	0	1,250
\$ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			730.48260	634.094	17.11	0.4985	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			445.67680	486.501	17.61	0.4490	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			874.87680	770.801	17.61	0.5510	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			693.06600	763.270	16.20	0.6257	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			172.08310	138.027	15.52	0.1797	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			656.10470	722.413	16.35	0.6029	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			505.30470	426.713	16.35	0.3971	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			600.00440	660.186	16.60	0.5664	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			579.20440	494.486	16.60	0.4336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			878.03700	966.042	15.52	0.7256	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			76.36810	60.480	15.81	0.0907	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			843.54800	928.451	15.64	0.7086	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			322.74800	262.751	15.64	0.2914	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call			717.14250	789.826	16.10	0.6400	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put			436.34250	364.126	16.10	0.3600	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,152.88310	1,263.727	15.52	0.8203	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			56.40130	43.898	16.07	0.0683	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,042.52580	1,147.358	15.52	0.7871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			211.72580	171.658	15.52	0.2129	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call			938.17270	1,036.574	15.52	0.7510	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put			257.37270	210.874	15.52	0.2490	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,597.16810	1,726.180	15.81	0.9093	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			48.61070	37.504	16.20	0.0594	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,349.15310	1,468.920	15.52	0.8685	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			118.35310	93.220	15.52	0.1315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,198.62720	1,311.746	15.52	0.8327	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			157.82720	126.046	15.52	0.1673	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,787.20130	1,919.598	16.07	0.9317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			38.69350	29.445	16.38	0.0478	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,778.03680	1,910.286	16.06	0.9307	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			57.23680	44.586	16.06	0.0693	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,732.37930	1,863.873	16.00	0.9258	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			61.57930	48.173	16.00	0.0742	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,879.41070	2,013.204	16.20	0.9406	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			45.76900	35.186	16.25	0.0561	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,833.18020	1,966.290	16.14	0.9363	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			52.38020	40.591	16.14	0.0637	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,796.37650	1,928.917	16.09	0.9326	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			55.57650	43.217	16.09	0.0674	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,019.49350	2,155.145	16.38	0.9522	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,991.31990	2,126.621	16.35	0.9500	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			40.51990	30.922	16.35	0.0500	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,916.56900	2,050.885	16.25	0.9439	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			347.98220	376.468	18.64	0.3601	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,192.38220	1,075.968	18.64	0.6399	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call			806.89560	886.464	15.78	0.6862	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put			361.29560	295.964	15.78	0.3138	0.00	0	17,991
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			668.15450	732.785	16.42	0.5959	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			535.65450	455.185	16.42	0.4041	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			301.70560	323.654	19.44	0.3081	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,469.20560	1,346.054	19.44	0.6919	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	29/03/2016	Foreign Exchange Option	15.96	Call			191.69010	201.742	21.78	0.1945	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,334.79010	2,199.642	21.78	0.8055	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,062.36240	2,198.116	16.46	0.9460	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			45.46240	36.016	16.46	0.0540	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			766.07310	837.447	16.02	0.6450	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			449.17310	375.347	16.02	0.3550	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			273.01750	290.976	20.10	0.2739	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,706.11750	1,578.876	20.10	0.7261	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			295.97090	314.174	20.44	0.2743	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,850.87090	1,723.474	20.44	0.7257	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			631.14020	683.877	17.03	0.5334	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			736.04020	643.177	17.03	0.4666	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			281.99560	298.222	20.96	0.2547	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,057.59560	1,928.022	20.96	0.7453	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			216.08470	226.132	22.35	0.1959	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,621.68470	2,485.932	22.35	0.8041	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,142.89510	2,277.653	16.50	0.9369	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			58.49510	47.453	16.50	0.0631	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			854.57140	926.664	15.98	0.6535	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			470.17140	396.464	15.98	0.3465	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			237.32180	248.038	23.00	0.1942	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			2,976.22180	2,840.538	23.00	0.8058	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,231.24180	2,366.033	16.43	0.9297	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			70.14180	58.533	16.43	0.0703	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			951.42100	1,024.231	15.97	0.6624	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			490.32100	416.731	15.97	0.3376	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			290.50850	305.692	21.80	0.2379	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,459.40850	2,328.192	21.80	0.7621	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			403.16020	426.943	20.30	0.3167	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,867.36020	1,744.443	20.30	0.6833	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,900.54210	2,029.989	15.90	0.8917	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			114.74210	97.489	15.90	0.1083	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,091.70620	1,181.728	15.69	0.7102	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			398.50620	341.728	15.69	0.2898	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,086.32660	1,175.381	15.69	0.7081	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			403.12660	345.381	15.69	0.2919	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,097.72580	1,188.099	15.68	0.7124	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			394.52580	338.099	15.68	0.2876	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,164.46320	1,258.098	15.59	0.7321	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			361.36320	308.098	15.59	0.2679	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,109.22680	1,199.696	15.66	0.7132	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			396.12680	339.696	15.66	0.2868	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,103.21000	1,193.325	15.67	0.7111	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			400.11000	343.325	15.67	0.2889	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,097.82990	1,186.979	15.68	0.7090	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			404.72990	346.979	15.68	0.2910	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	13.50	Call			1,000.72960	1,074.067	15.90	0.6675	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			497.62960	424.067	15.90	0.3325	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Call			986.26960	1,058.431	15.97	0.6607	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put			513.16960	438.431	15.97	0.3393	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			518.05210	550.759	19.12	0.3920	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,444.95210	1,330.759	19.12	0.6080	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			312.48720	328.820	21.90	0.2437	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,539.38720	2,408.820	21.90	0.7563	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call			282.05430	295.909	22.52	0.2200	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put			2,808.95430	2,675.909	22.52	0.7800	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			258.21960	269.594	23.10	0.2007	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,065.11960	2,929.594	23.10	0.7993	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			255.15470	259.442	23.35	0.1932	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,182.05470	3,039.442	23.35	0.8068	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			252.21050	252.326	23.72	0.1868	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,309.11050	3,162.326	23.72	0.8132	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,355.56040	1,459.236	15.35	0.7903	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			262.46040	219.236	15.35	0.2097	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,294.12690	1,394.725	15.43	0.7728	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			291.02690	244.725	15.43	0.2272	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			239.18730	236.881	27.95	0.1573	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,406.08730	4,256.881	27.95	0.8427	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,955.77370	2,086.004	15.93	0.8947	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			112.67370	96.004	15.93	0.1053	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put			504.10800	430.337	15.86	0.3283	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,881.09530	2,748.678	22.61	0.7745	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call			275.81780	277.656	23.47	0.1982	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put			3,275.61780	3,130.156	23.47	0.8018	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,320.46450	2,455.888	16.31	0.9244	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			80.26450	68.388	16.31	0.0756	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call			1,044.30800	1,117.837	15.86	0.6717	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			301.29530	316.178	22.61	0.2255	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call			1,128.72020	1,204.816	15.86	0.6790	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put			516.62020	444.716	15.86	0.3210	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			322.44700	325.255	23.52	0.2146	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,340.34700	3,195.155	23.52	0.7854	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call			315.51380	317.597	24.69	0.2035	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put			3,653.41380	3,507.497	24.69	0.7965	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,401.25000	2,536.846	16.21	0.9207	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			89.15000	76.746	16.21	0.0793	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,681.26490	1,799.383	15.38	0.8237	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			230.36490	200.083	15.38	0.1763	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			545.56720	574.540	20.24	0.3590	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,914.66720	1,795.240	20.24	0.6410	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,489.17700	2,625.687	16.25	0.9162	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			99.47700	87.187	16.25	0.0838	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,219.09120	1,301.813	15.99	0.6857	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			529.39120	463.313	15.99	0.3143	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			356.58650	365.719	25.29	0.2146	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,866.88650	3,727.219	25.29	0.7854	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			353.23510	361.983	26.10	0.2082	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,093.53510	3,953.483	26.10	0.7918	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			376.36890	382.183	25.27	0.2193	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,898.16890	3,754.983	25.27	0.7807	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			375.39770	381.079	25.47	0.2175	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,957.19770	3,813.879	25.47	0.7825	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,251.71720	1,336.534	16.03	0.6881	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			533.51720	469.334	16.03	0.3119	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,158.75100	1,228.164	16.32	0.6510	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			640.55100	560.964	16.32	0.3490	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			389.54260	396.521	23.74	0.2353	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,466.24260	3,324.121	23.74	0.7647	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,130.00520	1,196.990	16.52	0.6365	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			686.70520	604.590	16.52	0.3635	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,391.84530	1,484.452	15.82	0.7259	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			450.34530	393.752	15.82	0.2741	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,386.05280	1,478.288	15.83	0.7241	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			454.55280	397.588	15.83	0.2759	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,397.65950	1,490.633	15.81	0.7277	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			446.15950	389.933	15.81	0.2723	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			397.65430	400.594	24.88	0.2264	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,845.85430	3,699.395	24.88	0.7736	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,409.05460	1,502.466	15.81	0.7284	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			447.25460	391.266	15.81	0.2716	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,403.23710	1,496.283	15.82	0.7267	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			451.43710	395.083	15.82	0.2733	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,397.44600	1,490.122	15.83	0.7249	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			455.64600	398.922	15.83	0.2751	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			405.61660	407.635	27.23	0.2132	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,540.51660	4,392.935	27.23	0.7868	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,583.63320	2,722.360	16.26	0.9125	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			108.53320	97.660	16.26	0.0875	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,318.36240	1,404.927	16.09	0.6928	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			543.26240	480.227	16.09	0.3072	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			406.94430	409.159	26.69	0.2168	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,381.84430	4,234.459	26.69	0.7832	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,662.07420	2,802.914	16.23	0.9105	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			114.57420	105.014	16.23	0.0895	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,402.53280	1,490.045	16.14	0.6987	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			555.03280	492.145	16.14	0.3013	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			431.22050	449.386	28.01	0.2188	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,853.72050	4,721.486	28.01	0.7812	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			420.24050	449.077	28.27	0.2173	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,922.74050	4,801.177	28.27	0.7827	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,513.21980	1,599.410	16.23	0.7065	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			567.01980	503.910	16.23	0.2935	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			408.70940	438.052	28.08	0.2066	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,362.50940	5,242.552	28.08	0.7934	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,767.54120	2,905.482	16.10	0.9103	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			121.34120	109.982	16.10	0.0897	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,119.87540	2,243.505	15.92	0.8274	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			275.87540	250.505	15.92	0.1726	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,112.22050	2,235.628	15.92	0.8262	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			278.22050	252.628	15.92	0.1738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,127.54850	2,251.395	15.92	0.8285	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			273.54850	248.395	15.92	0.1715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,577.76120	1,668.035	16.28	0.7113	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			568.86120	510.235	16.28	0.2887	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			382.89210	400.301	27.25	0.1922	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,623.99210	5,492.501	27.25	0.8078	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,691.88300	1,788.891	16.04	0.7419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			127.39050	116.924	16.19	0.0915	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,697.79100	1,795.135	16.03	0.7434	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			478.89100	427.335	16.03	0.2566	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			482.98300	431.091	16.04	0.2581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			375.92600	393.020	27.25	0.1894	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,677.02600	5,545.220	27.25	0.8106	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,685.99450	1,782.671	16.06	0.7404	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			487.09450	434.871	16.06	0.2596	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,836.29050	2,974.724	16.19	0.9085	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,144.47950	1,190.511	19.68	0.4970	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,724.37950	1,623.411	19.68	0.5030	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,141.67460	1,187.541	19.70	0.4960	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,731.57460	1,630.441	19.70	0.5040	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,138.87290	1,184.576	19.71	0.4949	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,738.77290	1,637.476	19.71	0.5051	0.00	0	0
Total \$ / R Option												22.10	1,000	2,058,970
Total \$ / R												877,099,685.60	64,955	2,785,872
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.69320		13.54990			0.0000	2,177,218.80	159	582
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		13.92570		13.78080			0.0000	1,295,090.10	93	130
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.15000		14.00310			0.0000	0.00	0	129
\$ / R	MAXI	On	19/09/2016	Foreign Exchange Future		14.40120		14.25180			0.0000	0.00	0	0
Total \$ / R MAXI Future												3,472,308.90	252	841
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put		629.71390	465.270	18.26	0.0141	0.00	0	0
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call		169,632.37450	183,794.620	18.22	0.9856	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			642.37450	474.620	18.22	0.0144	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			171,607.33450	185,776.110	18.30	0.9862	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			617.33450	456.110	18.30	0.0138	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			170,619.71390	184,785.270	18.26	0.9859	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			148,236.43510	160,895.061	15.65	0.8928	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			9,156.43510	7,325.061	15.65	0.1072	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			147,363.30790	160,002.334	15.64	0.8914	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			9,283.30790	7,432.334	15.64	0.1086	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			146,517.45590	159,110.782	15.63	0.8901	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			9,437.45590	7,540.782	15.63	0.1099	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			103,035.82810	110,665.678	15.78	0.6810	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			46,725.82810	39,665.678	15.78	0.3190	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			102,535.47420	110,067.397	15.79	0.6789	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			47,225.47420	40,067.396	15.79	0.3211	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			102,037.74880	109,529.717	15.81	0.6766	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			47,727.74880	40,529.716	15.81	0.3234	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			75,366.80120	79,403.552	19.17	0.4463	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			151,186.80120	140,283.552	19.17	0.5537	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			75,869.83440	79,940.593	19.13	0.4489	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			149,689.83440	138,820.593	19.13	0.5511	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			75,617.71720	79,671.429	19.15	0.4476	0.00	0	0	
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			150,437.71720	139,551.429	19.15	0.5524	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												3,472,308.90	252	841
£ / R	On	11/12/2015	Foreign Exchange Future			21.00460	20.86840		0.0000		53,372,688.60	2,541	35,706	
£ / R	On	14/03/2016	Foreign Exchange Future			21.35400	21.21660		0.0000		10,677,000.00	500	4,301	
£ / R	On	13/06/2016	Foreign Exchange Future			21.69260	21.55180		0.0000		0.00	0	0	
£ / R	On	08/09/2016	Foreign Exchange Future			22.03050	21.88690		0.0000		0.00	0	0	
£ / R	On	19/09/2016	Foreign Exchange Future			22.07440	21.93030		0.0000		0.00	0	0	
Total £ / R Future												64,049,688.60	3,041	40,007
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		3,008.49550	3,142.753	20.50	0.9857	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		10.09550	8.153	20.50	0.0143	0.00	0	830	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		2,721.58770	2,855.255	19.48	0.9810	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		13.18770	10.655	19.48	0.0190	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,396.48710	2,529.215	18.32	0.9734	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		18.08710	14.615	18.32	0.0266	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,386.66470	2,519.359	18.28	0.9731	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		18.26470	14.759	18.28	0.0269	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,376.84490	2,509.505	18.25	0.9729	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		18.44490	14.905	18.25	0.0271	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,532.45640	1,653.101	16.06	0.9162	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		64.05640	48.501	16.06	0.0838	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,025.58150	1,123.074	15.18	0.8183	0.00	0	500	

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	20.00	Put			157.18150	118.474	15.18	0.1817	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			936.99880	1,029.321	15.22	0.7880	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			188.59880	144.721	15.22	0.2120	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			859.50430	946.906	15.25	0.7582	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			221.10430	172.306	15.25	0.2418	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			792.26970	875.077	15.28	0.7294	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			253.86970	200.477	15.28	0.2706	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			545.06290	608.205	15.40	0.5965	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			426.66290	353.605	15.40	0.4035	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			534.74190	596.961	15.41	0.5899	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			436.34190	362.361	15.41	0.4101	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			514.49670	574.874	15.42	0.5765	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			456.09670	380.274	15.42	0.4235	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			356.96680	395.254	15.78	0.4478	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			688.56680	590.654	15.78	0.5522	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			308.89970	341.855	16.01	0.4018	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			790.49970	687.255	16.01	0.5982	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			266.68460	294.895	16.24	0.3587	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			898.28460	790.295	16.24	0.6413	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			193.69330	213.632	16.73	0.2773	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,145.29330	1,029.032	16.73	0.7227	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			45.67140	47.244	18.50	0.0759	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,377.27140	2,242.644	18.50	0.9241	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,166.08610	2,276.718	14.69	0.8865	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			139.48610	112.718	14.69	0.1135	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,157.64650	2,267.495	14.67	0.8857	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			141.04650	113.495	14.67	0.1143	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,149.22030	2,258.842	14.67	0.8846	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			142.62030	114.842	14.67	0.1154	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,638.12690	1,718.112	14.92	0.7044	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			576.32690	515.512	14.92	0.2956	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,632.36870	1,711.536	14.92	0.7030	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			580.56870	518.936	14.92	0.2970	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,626.62790	1,704.976	14.92	0.7016	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			584.82790	522.376	14.92	0.2984	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			1,646.38690	1,707.769	15.46	0.6322	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,606.07920	1,500.139	16.63	0.4965	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			523.67160	528.224	20.63	0.2328	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,486.77160	4,347.724	20.63	0.7672	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			959.48690	877.269	15.46	0.3678	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,229.56340	1,267.563	16.61	0.5057	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,592.66340	1,487.063	16.61	0.4943	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,226.26170	1,264.095	16.62	0.5046	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,599.36170	1,493.595	16.62	0.4954	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,222.97920	1,260.639	16.63	0.5035	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,053.12150	1,080.391	17.45	0.4360	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	22.99	Put			2,112.82150	1,995.991	17.45	0.5640	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,050.50770	1,077.641	17.46	0.4351	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,120.20770	2,003.241	17.46	0.5649	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,047.94350	1,074.900	17.47	0.4341	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,127.64350	2,010.500	17.47	0.5659	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												64,049,688.60	3,041	164,215
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11311		0.11261			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11526		0.11476			0.0000	0.00	0	198
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11739		0.11687			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,332
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,261.70750	2,312.122	22.59	0.9975	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.70750	0.722	22.59	0.0025	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,266.25860	1,316.521	16.60	0.9801	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			5.25860	5.121	16.60	0.0199	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			397.26170	440.186	15.63	0.6971	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			136.26170	128.786	15.63	0.3029	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			301.42590	331.789	18.25	0.3838	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			825.92590	805.489	18.25	0.6162	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,510.60250	1,565.243	16.11	0.9277	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			35.10250	38.943	16.11	0.0723	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			710.80870	763.604	16.10	0.6964	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			235.30870	237.304	16.10	0.3036	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			841.91220	833.474	18.35	0.5303	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			307.58150	334.853	20.66	0.2967	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,620.98150	1,595.753	20.66	0.7033	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			975.84620	1,036.476	16.41	0.7125	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			289.24620	297.376	16.41	0.2875	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			528.51220	572.574	18.35	0.4697	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,332
€ / R	On	26/10/2015	Foreign Exchange Future			14.98870		15.01610			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.11250		15.13810			0.0000	83,330,325.00	5,514	79,989
€ / R	On	29/12/2015	Foreign Exchange Future			15.16500		15.19050			0.0000	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Future			15.25260		15.27880			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.40070		15.42630			0.0000	31,910,250.40	2,072	28,433
€ / R	On	13/06/2016	Foreign Exchange Future			15.68410		15.70830			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.00830		16.03030			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.32950		16.35260			0.0000	32,659,000.00	2,000	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Future												147,899,575.40	9,586	111,672
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			689.59540	660.216	22.64	0.9861	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			3.49540	1.516	22.64	0.0139	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			679.76740	650.290	22.49	0.9854	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			3.66740	1.590	22.49	0.0146	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			669.94810	640.367	22.33	0.9847	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			3.84810	1.667	22.33	0.0153	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			159.04840	112.016	13.41	0.6495	112,016.10	1,000	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			62.94840	43.316	13.41	0.3505	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			310.91260	296.448	17.04	0.4381	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			462.81260	473.948	17.04	0.5619	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			441.51850	424.069	16.59	0.5609	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			303.41850	311.569	16.59	0.4391	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			68.84860	62.908	19.81	0.1202	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,430.74860	1,450.408	19.81	0.8798	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			420.53770	403.558	16.62	0.5436	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			322.43770	331.058	16.62	0.4564	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,150.59650	1,125.443	16.14	0.9008	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			42.49650	42.943	16.14	0.0992	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			167.37170	157.241	18.02	0.2672	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			809.27170	824.741	18.02	0.7328	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			446.87280	429.307	16.58	0.5653	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			298.77280	306.807	16.58	0.4347	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			918.15300	894.351	16.14	0.8325	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			80.05300	81.851	16.14	0.1675	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			436.20790	418.875	16.60	0.5566	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			308.10790	316.375	16.60	0.4434	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,268.49990	1,242.976	16.14	0.9256	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			30.39990	30.476	16.14	0.0744	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,188.23050	4,162.609	25.92	0.9997	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.13050	0.109	25.92	0.0003	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,093.87970	2,068.135	18.74	0.9850	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			5.77970	5.635	18.74	0.0150	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,314.67990	1,289.053	16.14	0.9338	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			26.57990	26.553	16.14	0.0662	0.00	0	12,000
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Call			388.40470	375.901	16.91	0.4657	0.00	0	0
€ / R	On	29/12/2015	Foreign Exchange Option	15.30	Put			497.90470	510.901	16.91	0.5343	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Call			256.86210	246.575	17.67	0.3372	0.00	0	100
€ / R	On	29/12/2015	Foreign Exchange Option	15.70	Put			766.36210	781.574	17.67	0.6628	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			869.70500	850.198	15.72	0.7130	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			220.90500	227.598	15.72	0.2870	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			731.24300	713.934	15.97	0.6446	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			302.44300	311.334	15.97	0.3554	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			690.57600	673.998	16.04	0.6223	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			331.77600	341.398	16.04	0.3777	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			883.08430	863.391	15.70	0.7190	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			214.28430	220.791	15.70	0.2810	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			876.37830	856.779	15.71	0.7160	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			217.57830	224.179	15.71	0.2840	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			983.39200	998.667	17.63	0.6035	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,413.40630	2,387.034	16.76	0.9485	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			37.10630	36.334	16.76	0.0515	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,271.13870	2,244.808	16.53	0.9385	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			44.83870	44.108	16.53	0.0615	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			402.09200	412.025	16.02	0.3671	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,674.50750	1,648.924	15.49	0.8734	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			98.20750	98.224	15.49	0.1266	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			369.70270	360.091	18.27	0.3303	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,243.40270	1,259.391	18.27	0.6697	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			459.69200	449.367	17.63	0.3965	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			127.03490	128.168	15.51	0.1566	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Call			445.36050	435.166	17.71	0.3863	0.00	0	650
€ / R	On	14/03/2016	Foreign Exchange Option	16.00	Put			1,019.06050	1,034.466	17.71	0.6137	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			405.13810	395.321	17.98	0.3572	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,128.83810	1,144.621	17.98	0.6428	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			868.39200	852.725	16.02	0.6329	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			120.12370	120.979	15.51	0.1496	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			819.92390	805.003	16.15	0.6096	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			443.62390	454.303	16.15	0.3904	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			665.51200	653.208	16.61	0.5284	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			609.21200	622.508	16.61	0.4716	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,523.33490	1,498.868	15.51	0.8434	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			123.54240	124.535	15.51	0.1531	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,087.61680	1,068.805	15.58	0.7245	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			261.31680	268.105	15.58	0.2755	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			901.96860	885.809	15.94	0.6485	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			375.66860	385.109	15.94	0.3515	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,556.42370	1,531.679	15.51	0.8504	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,548.12500	1,523.446	15.51	0.8487	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			121.82500	122.746	15.51	0.1513	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,539.84240	1,515.235	15.51	0.8469	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,047.32360	1,037.425	16.24	0.6106	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			589.02360	603.325	16.24	0.3894	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,042.49510	1,032.660	16.26	0.6086	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			594.19510	608.560	16.26	0.3914	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			583.86970	598.112	16.22	0.3874	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,716.96970	1,695.348	15.19	0.8101	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			208.66970	211.248	15.19	0.1899	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			756.98040	750.001	17.45	0.4781	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,008.68040	1,025.901	17.45	0.5219	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,052.16970	1,042.212	16.22	0.6126	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	Call			1,556.68320	1,540.494	15.57	0.7036	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			476.38320	482.194	15.57	0.2964	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,550.61980	1,534.522	15.58	0.7020	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			480.31980	486.222	15.58	0.2980	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,562.77080	1,546.485	15.56	0.7053	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			472.47080	478.185	15.56	0.2947	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,696.98230	1,707.792	18.75	0.5403	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,045.21020	1,032.928	18.72	0.4618	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,682.61020	1,693.428	18.72	0.5382	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,042.39450	1,030.108	18.74	0.4607	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,689.79450	1,700.608	18.74	0.5393	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,039.58230	1,027.292	18.75	0.4597	0.00	0	0
Total € / R Option												112,016.10	1,000	341,420
Total € / R												148,011,591.50	10,586	453,092
AUS / R	On	11/12/2015	Foreign Exchange Future			9.87340		9.75870			0.0000	62,202,420.00	6,300	14,163
AUS / R	On	14/03/2016	Foreign Exchange Future			9.99610		9.88030			0.0000	3,558,611.60	356	4,978
AUS / R	On	13/06/2016	Foreign Exchange Future			10.11830		10.00130			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.25900		10.14050			0.0000	0.00	0	0
Total AUS / R Future												65,761,031.60	6,656	19,141
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			46.39060	63.419	12.41	0.2441	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			487.69060	390.019	12.41	0.7559	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,508.73050	2,623.422	23.04	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.03050	0.022	23.04	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,458.73520	2,573.425	22.74	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.03520	0.025	22.74	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,408.74070	2,523.429	22.44	0.9999	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.04070	0.029	22.44	0.0001	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			486.16720	589.755	11.91	0.9181	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			27.46720	16.355	11.91	0.0819	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			255.33230	334.824	11.45	0.7550	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			96.63230	61.424	11.45	0.2450	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			530.41120	614.129	12.11	0.7653	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			140.11120	108.030	12.11	0.2347	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			523.65020	606.511	12.10	0.7612	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			143.35020	110.411	12.10	0.2388	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			516.93760	599.277	12.10	0.7568	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			146.63760	113.176	12.10	0.2432	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			398.45350	449.632	13.49	0.5319	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			487.15350	421.332	13.49	0.4681	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			394.78970	445.143	13.51	0.5282	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			493.48970	426.843	13.51	0.4718	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			402.15260	454.162	13.48	0.5355	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			480.85260	415.862	13.48	0.4645	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	10.21	Put			601.06520	536.906	14.42	0.4588	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			539.05040	594.494	14.39	0.5469	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			588.55040	525.494	14.39	0.4531	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			535.29180	590.187	14.40	0.5441	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			594.79180	531.187	14.40	0.4559	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			531.56520	585.906	14.42	0.5412	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												65,761,031.60	6,656	19,744
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.40380		10.33280			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.57550		10.50350			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			127.20410	143.561	12.29	0.4278	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			294.40410	239.761	12.29	0.5722	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			124.20130	140.066	12.33	0.4199	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			301.40130	246.266	12.33	0.5801	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			130.27580	147.133	12.25	0.4359	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			287.47580	233.333	12.25	0.5641	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			567.95760	515.126	14.49	0.5779	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			267.29170	287.001	14.43	0.4297	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			553.79170	501.501	14.43	0.5703	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			264.35640	283.794	14.46	0.4259	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			560.85640	508.294	14.46	0.5741	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			261.45760	280.626	14.49	0.4221	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			14.03850		13.97000			0.0000	0.00	0	7,272
CHF / R	On	14/03/2016	Foreign Exchange Future			14.33390		14.26270			0.0000	0.00	0	1,653
Total CHF / R Future												0.00	0	8,925
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			361.58360	326.822	16.87	0.4700	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			327.39970	360.458	16.88	0.5254	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			367.39970	331.958	16.88	0.4746	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			335.81520	370.233	16.87	0.5346	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			355.81520	321.733	16.87	0.4654	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			331.58360	365.322	16.87	0.5300	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			373.81470	396.063	18.42	0.3705	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,101.11470	1,052.163	18.42	0.6295	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			371.47890	393.518	18.44	0.3685	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,108.77890	1,059.619	18.44	0.6315	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			369.16020	390.989	18.46	0.3665	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,116.46020	1,067.089	18.46	0.6335	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,925
CNH / R	On	11/12/2015	Foreign Exchange Future			2.13600		2.11300			0.0000	0.00	0	25,268
CNH / R	On	14/03/2016	Foreign Exchange Future			2.15750		2.13320			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,268
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,176.83210	1,370.980	16.92	0.8442	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			146.83210	110.980	16.92	0.1558	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,341.64930	1,544.060	17.14	0.8768	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			111.64930	84.060	17.14	0.1232	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,258.33600	1,456.882	17.04	0.8611	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			128.33600	96.882	17.04	0.1389	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,217.39400	1,063.480	16.43	0.5374	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			615.89400	700.134	16.49	0.4454	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,283.89400	1,125.134	16.49	0.5546	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			583.94210	663.459	16.54	0.4284	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,351.94210	1,188.459	16.54	0.5716	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			649.39400	738.480	16.43	0.4626	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,268
DKK / R	On	11/12/2015	Foreign Exchange Future			2.02740		2.03020			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.06780		2.07040			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			776.41670	800.449	20.26	0.6133	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			374.41670	426.449	20.26	0.3867	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			719.20470	742.740	20.24	0.5873	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			417.20470	468.740	20.24	0.4127	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			664.88570	690.351	20.32	0.5608	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			462.88570	516.351	20.32	0.4392	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			680.90220	703.188	20.22	0.4033	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,476.90220	1,525.188	20.22	0.5967	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			651.06210	673.246	20.32	0.3900	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,547.06210	1,595.246	20.32	0.6100	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			712.05900	735.653	20.15	0.4172	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,408.05900	1,457.653	20.15	0.5828	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												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
KES / R	On	11/12/2015	Foreign Exchange Future			0.13280		0.13180			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.13270		0.13110			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.13150		0.13090			0.0000	0.00	0	0
KES / R	On	19/09/2016	Foreign Exchange Future			0.13090		0.13000			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			0.06730		0.06710			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06420		0.06410			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06160		0.06120			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.22360		9.16670			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.32060		9.26300			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.41590		9.35790			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			194.26290	226.063	11.20	0.6466	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			117.56290	92.463	11.20	0.3534	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			188.50240	219.678	11.19	0.6367	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			121.80240	96.078	11.19	0.3633	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			182.84430	213.394	11.18	0.6267	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			126.14430	99.794	11.18	0.3733	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			359.19900	386.240	12.45	0.6141	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			236.19900	205.640	12.45	0.3859	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			353.87530	380.555	12.46	0.6087	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			240.87530	209.955	12.46	0.3913	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			348.60660	374.927	12.46	0.6033	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			245.60660	214.327	12.46	0.3967	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			592.98620	623.923	13.18	0.6809	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			245.08620	218.023	13.18	0.3191	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			604.60970	636.121	13.15	0.6887	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			236.70970	210.221	13.15	0.3113	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			598.77660	630.001	13.17	0.6848	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			240.87660	214.101	13.17	0.3152	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10370		1.11720			0.0000	11,037.00	10	30
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10590		1.11940			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.10840		1.12180			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future												11,037.00	10	30
Total QUANTO € / \$												11,037.00	10	30
RAIN	On	11/12/2015	Foreign Exchange Future			23,946.20000		23,825.87000			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			9.79910		9.70540			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future			9.93870		9.84540			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			777.25710	1,371.316	81.61	0.6190	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			431.85710	932.216	81.61	0.3810	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			812.04100	1,424.303	84.76	0.6216	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			446.64100	965.203	84.76	0.3784	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			794.65500	1,397.826	83.18	0.6203	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			439.25500	948.726	83.18	0.3797	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call			565.72340	496.320	20.79	0.5132	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put			700.32340	537.620	20.79	0.4868	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call			583.76330	514.517	21.71	0.5120	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put			728.36330	565.817	21.71	0.4880	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call			601.82880	532.753	22.63	0.5109	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put			756.42880	594.053	22.63	0.4891	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			4.66140		4.65030			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.62000		4.60810			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			190.49190	195.716	12.48	0.8001	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			30.19190	24.316	12.48	0.1999	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			182.69200	187.632	12.43	0.7872	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			32.39200	26.232	12.43	0.2128	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			175.02220	179.673	12.37	0.7737	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			34.72220	28.273	12.37	0.2263	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			239.32360	242.029	14.88	0.6380	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			121.22360	112.029	14.88	0.3620	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			233.20300	235.713	14.85	0.6292	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			125.10300	115.713	14.85	0.3708	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			227.16830	229.484	14.82	0.6203	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			129.06830	119.484	14.82	0.3797	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R On 11/12/2015 Foreign Exchange Future			1.10560		1.09130			0.0000	0.00	0	7,688
ZMW / R On 14/03/2016 Foreign Exchange Future			1.07550		1.06150			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									1,158,293,305.00	83,500	979,755
Total Options									112,038.20	2,000	2,525,201
Grand Total:									1,158,405,343.20	85,500	3,504,956