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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/10/2015 Foreign Exchange Future			13.43590		13.37710			0.0000	0.00	0	0
\$ / R On 12/10/2015 Foreign Exchange Future			13.43590		13.38230			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.43590		13.38400			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.42900		13.38520			0.0000	0.00	0	1,000
\$ / R On 16/10/2015 Foreign Exchange Future			13.43360		13.38750			0.0000	0.00	0	0
\$ / R On 20/10/2015 Foreign Exchange Future			13.44290		13.39360			0.0000	0.00	0	600
\$ / R On 22/10/2015 Foreign Exchange Future			13.44750		13.39880			0.0000	0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			13.46140		13.41450			0.0000	0.00	0	351
\$ / R On 30/10/2015 Foreign Exchange Future			13.46600		13.41970			0.0000	0.00	0	0
\$ / R On 05/11/2015 Foreign Exchange Future			13.47990		13.43540			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.49150		13.44820			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.50770		13.46440			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.51010		13.46670			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.51470		13.47130			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.52400		13.48060			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.52640		13.48290			0.0000	229,948.80	17	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.55670		13.51300			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.56370		13.52040			0.0000	571,954,101.60	42,168	740,636
\$ / R On 21/12/2015 Foreign Exchange Future			13.58830		13.54550			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.64620		13.60310			0.0000	0.00	0	2,650
\$ / R On 27/01/2016 Foreign Exchange Future			13.67960		13.63650			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Future			13.71770		13.67470			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.73440		13.69140			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.74870		13.70570			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.78440		13.74150			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.79160		13.74860			0.0000	13,929,516.00	1,010	70,223
\$ / R	On	16/03/2016	Foreign Exchange Future			13.79640		13.75340			0.0000	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Future			13.81300		13.77010			0.0000	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Future			13.82730		13.78440			0.0000	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Future			13.87540		13.83260			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.89510		13.85220			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.97160		13.92820			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.99620		13.95270			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.00360		13.96010			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.01350		13.96990			0.0000	0.00	0	29,726
\$ / R	On	28/06/2016	Foreign Exchange Future			14.05050		14.00670			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.12290		14.07900			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.16080		14.11700			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.19870		14.15500			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.22660		14.18280			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.23160		14.18790			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.24930		14.20560			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.25940		14.21570			0.0000	0.00	0	3,124
\$ / R	On	28/09/2016	Foreign Exchange Future			14.28220		14.23850			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.35940		14.31670			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.45910		14.41640			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.50740		14.46470			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.52250		14.47980			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.77630		14.73360			0.0000	0.00	0	0
Total \$ / R Future												586,113,566.40	43,195	852,858
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			1.01000	0.439	30.36	0.0064	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			603.91000	544.539	30.36	0.9936	0.00	0	0
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Call			2.03490	1.886	20.32	0.0183	0.00	0	3,000
\$ / R	On	12/10/2015	Foreign Exchange Option	14.05	Put			669.73490	615.986	20.32	0.9817	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			509.69820	558.924	18.79	0.9733	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			5.69820	3.024	18.79	0.0267	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call			13.36120	11.398	18.54	0.0796	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put			518.16120	472.398	18.54	0.9204	0.00	0	0
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Call			14.25030	13.054	19.32	0.0764	0.00	0	3,000
\$ / R	On	16/10/2015	Foreign Exchange Option	14.00	Put			626.75030	579.454	19.32	0.9236	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Call			205.93550	226.486	15.59	0.6427	0.00	0	3,000
\$ / R	On	20/10/2015	Foreign Exchange Option	13.31	Put			122.33550	93.586	15.59	0.3573	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Call			163.68990	179.623	15.63	0.5609	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.39	Put			160.08990	126.723	15.63	0.4391	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call			81.93610	85.563	16.57	0.3281	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put			318.33610	272.663	16.57	0.6719	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Call			151.07530	161.627	15.96	0.4944	0.00	0	3,000
\$ / R	On	22/10/2015	Foreign Exchange Option	13.46	Put			212.27530	174.127	15.96	0.5056	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,614.52440	2,661.418	25.39	0.9999	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			0.02440	0.018	25.39	0.0001	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,264.59330	2,311.469	23.94	0.9996	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.09330	0.069	23.94	0.0004	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Call			197.41610	209.808	15.84	0.5245	0.00	0	8,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.44	Put			222.91610	188.408	15.84	0.4755	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			152.73320	160.327	16.32	0.4317	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			298.23320	258.927	16.32	0.5683	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			0.70940	0.878	35.15	0.0027	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,566.20940	3,519.478	35.15	0.9973	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Call			86.70350	87.573	17.69	0.2549	0.00	0	0
\$ / R	On	30/10/2015	Foreign Exchange Option	13.87	Put			537.00350	491.573	17.69	0.7451	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Call			65.85320	65.216	18.22	0.1985	0.00	0	13,360
\$ / R	On	30/10/2015	Foreign Exchange Option	14.00	Put			646.15320	599.216	18.22	0.8015	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			511.26870	541.135	15.32	0.8094	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			75.86870	61.235	15.32	0.1906	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Call			153.56410	157.819	16.84	0.3730	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.70	Put			418.16410	377.919	16.84	0.6270	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			743.77660	783.446	15.61	0.9137	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			28.37660	23.546	15.61	0.0863	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call			148.09560	149.831	17.15	0.3348	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put			509.89560	468.331	17.15	0.6652	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call			73.09910	70.504	18.90	0.1752	0.00	0	20,000
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Put			874.89910	829.004	18.90	0.8248	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call			535.34050	562.380	15.17	0.7985	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put			87.14050	70.880	15.17	0.2015	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Call			438.26430	460.419	15.38	0.7237	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.14	Put			130.06430	108.919	15.38	0.2763	0.00	0	8,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Call			349.92100	366.047	15.80	0.5990	0.00	0	5,000
\$ / R	On	17/11/2015	Foreign Exchange Option	13.35	Put			235.52100	208.347	15.80	0.4010	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Call			324.56510	339.169	15.88	0.5709	0.00	0	7,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.40	Put			260.16510	231.469	15.88	0.4291	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			465.51460	488.012	15.49	0.7085	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			151.11460	130.312	15.49	0.2915	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			458.29450	480.396	15.58	0.6965	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			161.59450	140.296	15.58	0.3035	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Call			355.45650	371.908	15.86	0.5990	2,231,450.40	6,000	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.35	Put			238.75650	211.808	15.86	0.4010	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			487.49600	510.985	15.64	0.7091	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			156.19600	136.285	15.64	0.2909	0.00	0	8,000
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Call			208.81700	214.484	17.06	0.3953	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.75	Put			487.51700	449.784	17.06	0.6047	0.00	0	1,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			246.23780	254.187	16.76	0.4362	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			445.63780	410.187	16.76	0.5638	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	24/11/2015	Foreign Exchange Option	13.99	Call			163.17600	165.888	17.81	0.3092	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			672.57600	631.888	17.81	0.6908	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			581.35220	609.122	15.48	0.7562	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			128.45220	112.722	15.48	0.2438	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,683.51990	2,726.895	21.35	0.9984	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			0.61990	0.495	21.35	0.0016	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,334.15310	2,377.439	19.96	0.9966	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			1.25310	1.038	19.96	0.0034	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			897.85120	935.437	15.44	0.8948	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			44.95120	39.037	15.44	0.1052	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			201.17220	206.238	17.38	0.3656	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			568.27220	529.838	17.38	0.6344	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			11.71330	11.582	33.26	0.0201	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,978.81330	3,935.182	33.26	0.9799	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			349.62120	364.288	16.09	0.5603	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			296.72120	267.888	16.09	0.4397	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			261.33320	270.237	16.71	0.4523	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			428.43320	393.837	16.71	0.5477	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			235.39030	242.633	16.98	0.4161	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			482.49030	446.233	16.98	0.5839	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			449.26850	470.183	15.80	0.6562	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			206.36850	183.783	15.80	0.3438	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			443.55400	464.137	15.82	0.6512	0.00	0	11,500
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			210.65400	187.737	15.82	0.3488	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			399.73630	417.658	15.94	0.6110	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			246.83630	221.258	15.94	0.3890	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			712.43370	745.438	15.21	0.8309	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			79.53370	69.038	15.21	0.1691	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			652.21480	682.998	15.33	0.7993	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			99.31480	86.598	15.33	0.2007	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,201.10040	1,242.880	15.68	0.9331	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			28.10040	26.180	15.68	0.0669	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			29.46220	28.277	26.96	0.0466	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,009.06220	2,964.577	26.96	0.9534	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.64070	0.678	33.09	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,250.24070	7,206.978	33.09	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Call			57.49130	56.524	22.73	0.0968	0.00	0	11,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.42	Put			1,957.09130	1,912.824	22.73	0.9032	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Call			50.87290	49.867	23.24	0.0855	0.00	0	39,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.57	Put			2,100.47290	2,056.167	23.24	0.9145	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			42.54670	41.525	24.03	0.0713	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,322.14670	2,277.825	24.03	0.9287	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			85.24960	84.653	21.19	0.1428	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,534.84960	1,490.953	21.19	0.8572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			82.93650	82.298	21.29	0.1391	0.00	0	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,562.53650	1,518.598	21.29	0.8609	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	15.30	Call		63.60790	62.696	22.32	0.1071	62,695.70	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put		1,843.20790	1,798.996	22.32	0.8929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call		109.65600	109.643	20.24	0.1822	0.00	0	4,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put		1,289.25600	1,245.943	20.24	0.8178	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call		104.60310	104.422	20.42	0.1741	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put		1,334.20310	1,290.722	20.42	0.8259	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		96.20880	95.763	20.73	0.1605	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,415.80880	1,372.063	20.73	0.8395	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		151.50280	153.084	19.07	0.2472	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,001.10280	959.384	19.07	0.7528	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		146.99560	148.390	19.18	0.2404	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		1,026.59560	984.690	19.18	0.7596	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		133.07120	133.911	19.53	0.2191	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,112.67120	1,070.211	19.53	0.7809	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call		172.97410	175.562	18.62	0.2792	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put		892.57410	851.862	18.62	0.7208	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call		166.01470	168.213	18.75	0.2689	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put		925.61470	884.514	18.75	0.7311	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		162.65680	164.708	18.82	0.2639	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		942.25680	901.008	18.82	0.7361	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Call		211.98880	216.878	18.02	0.3340	0.00	0	1,700
\$ / R	On	11/12/2015	Foreign Exchange Option	14.05	Put		741.58880	703.178	18.02	0.6660	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call		196.50230	200.576	18.24	0.3128	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put		796.10230	756.876	18.24	0.6872	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call		180.27450	183.511	18.49	0.2900	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put		859.87450	819.811	18.49	0.7100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call		244.27530	250.889	17.62	0.3765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put		643.87530	607.189	17.62	0.6235	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		223.84210	229.360	17.87	0.3498	0.00	0	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		703.44210	665.660	17.87	0.6502	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call		221.41750	226.805	17.90	0.3466	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put		711.01750	673.105	17.90	0.6534	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Call		278.60780	287.078	17.24	0.4195	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.80	Put		558.20780	523.378	17.24	0.5805	0.00	0	11,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Call		269.58700	277.569	17.34	0.4084	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.83	Put		579.18700	543.869	17.34	0.5916	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		246.96180	253.721	17.59	0.3800	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		636.56180	600.021	17.59	0.6200	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		324.88260	335.852	16.81	0.4739	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		464.48260	432.152	16.81	0.5261	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Call		317.83120	328.423	16.87	0.4659	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.68	Put		477.43120	444.723	16.87	0.5341	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		304.17850	314.035	16.99	0.4501	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		503.77850	470.335	16.99	0.5499	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		335.74690	347.299	16.71	0.4862	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		445.34690	413.599	16.71	0.5138	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	11/12/2015	Foreign Exchange Option	13.64	Call			332.08510	343.443	16.74	0.4821	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			451.68510	419.743	16.74	0.5179	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call			328.46450	339.627	16.77	0.4780	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put			458.06450	425.927	16.77	0.5220	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			350.78320	363.141	16.59	0.5027	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			420.38320	389.441	16.59	0.4973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			346.96470	359.119	16.62	0.4986	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			426.56470	395.419	16.62	0.5014	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			339.44570	351.197	16.68	0.4903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			439.04570	407.497	16.68	0.5097	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			414.82210	432.501	16.29	0.5669	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			334.42210	308.801	16.29	0.4331	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			387.01420	403.018	16.38	0.5410	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			366.61420	339.318	16.38	0.4590	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Call			378.66810	393.543	16.42	0.5324	0.00	0	5,500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.52	Put			378.26810	349.843	16.42	0.4676	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Call			454.35960	474.313	16.16	0.6016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.36	Put			293.95960	270.613	16.16	0.3984	0.00	0	1,260
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Call			444.20680	463.589	16.20	0.5929	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.38	Put			303.80680	279.889	16.20	0.4071	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			434.23510	453.048	16.23	0.5842	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			313.83510	289.348	16.23	0.4158	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			513.43320	536.541	15.99	0.6491	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			243.03320	222.841	15.99	0.3509	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			496.77500	519.023	16.04	0.6362	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			256.37500	235.323	16.04	0.3638	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Call			480.52670	501.915	16.08	0.6232	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.31	Put			270.12670	248.215	16.08	0.3768	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			542.11840	566.653	15.91	0.6705	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			221.71840	202.953	15.91	0.3295	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call			536.28870	560.540	15.93	0.6662	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put			225.88870	206.840	15.93	0.3338	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			530.50520	554.471	15.94	0.6620	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			230.10520	210.771	15.94	0.3380	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			602.95080	630.288	15.75	0.7124	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			182.55080	166.588	15.75	0.2876	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Call			571.95800	597.904	15.83	0.6916	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.15	Put			201.55800	184.204	15.83	0.3084	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call			559.88260	585.267	15.86	0.6832	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put			209.48260	191.567	15.86	0.3168	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			738.34820	770.869	15.44	0.7906	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			117.94820	107.169	15.44	0.2094	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			668.38880	698.406	15.60	0.7526	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			147.98880	134.706	15.60	0.2474	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			635.09780	663.793	15.67	0.7327	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			164.69780	150.093	15.67	0.2673	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		814.45020	849.153	15.40	0.8241	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		94.05020	85.453	15.40	0.1759	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		775.00000	808.666	15.36	0.8086	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		104.60000	94.966	15.36	0.1914	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		767.56490	801.026	15.38	0.8050	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		107.16490	97.326	15.38	0.1950	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Call		895.82110	932.429	15.47	0.8527	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.70	Put		75.42110	68.729	15.47	0.1473	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		846.61460	882.112	15.43	0.8359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		86.21460	78.412	15.43	0.1641	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Call		838.52360	873.827	15.42	0.8330	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.77	Put		88.12360	80.127	15.42	0.1670	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,006.07370	1,044.745	15.57	0.8849	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		55.67370	51.045	15.57	0.1151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		997.42750	1,035.957	15.56	0.8826	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		57.02750	52.257	15.56	0.1174	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		980.21520	1,018.452	15.55	0.8779	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		59.81520	54.752	15.55	0.1221	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,341.43420	1,383.673	15.85	0.9485	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		21.03420	19.973	15.85	0.0515	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,067.29910	1,106.894	15.62	0.9000	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		46.89910	43.194	15.62	0.1000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,014.74470	1,053.556	15.58	0.8871	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		54.34470	49.856	15.58	0.1129	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,388.60250	1,431.762	16.00	0.9531	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		18.20250	18.062	16.00	0.0469	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,379.14120	1,422.129	15.97	0.9522	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		18.74120	18.429	15.97	0.0478	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,360.25970	1,402.886	15.91	0.9504	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		19.85970	19.186	15.91	0.0496	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,533.96300	1,577.040	16.47	0.9649	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		13.56300	13.340	16.47	0.0351	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,495.06940	1,538.166	16.35	0.9621	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		14.66940	14.466	16.35	0.0379	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,436.90170	1,480.030	16.16	0.9574	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		16.50170	16.330	16.16	0.0426	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,729.56510	1,772.585	17.10	0.9762	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		9.16510	8.885	17.10	0.0238	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,631.54850	1,674.591	16.79	0.9711	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		11.14850	10.891	16.79	0.0289	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,582.69640	1,625.755	16.63	0.9681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		12.29640	12.055	16.63	0.0319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,926.59750	1,969.603	17.73	0.9840	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		6.19750	5.903	17.73	0.0160	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,916.71980	1,959.725	17.69	0.9837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		6.31980	6.025	17.69	0.0163	0.00	0	580

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	11.75	Call		1,778.71040	1,821.723	17.26	0.9785	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		8.31040	8.023	17.26	0.0215	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,522.32250	2,565.408	19.61	0.9952	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		1.92250	1.708	19.61	0.0048	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,323.23910	2,366.288	18.98	0.9928	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		2.83910	2.588	18.98	0.0072	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,124.59360	2,167.613	18.35	0.9893	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		4.19360	3.913	18.35	0.0107	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,320.43760	4,363.736	25.31	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.03760	0.036	25.31	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,270.44650	4,313.744	25.31	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.04650	0.044	25.31	0.0001	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,572.14400	2,615.238	19.76	0.9957	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.74400	1.538	19.76	0.0043	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,370.43030	4,413.729	25.31	0.9999	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.03030	0.029	25.31	0.0001	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,399.14270	2,441.484	18.63	0.9918	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		3.64270	3.184	18.63	0.0082	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		222.90190	226.113	18.17	0.3249	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		827.40190	787.813	18.17	0.6751	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		27.14800	28.402	32.77	0.0373	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,351.64800	4,310.102	32.77	0.9627	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,747.39540	2,789.935	19.71	0.9958	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		1.89540	1.635	19.71	0.0042	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,409.07400	2,451.421	18.66	0.9920	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		3.57400	3.121	18.66	0.0080	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		841.69370	868.338	15.22	0.7662	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		168.59370	152.138	15.22	0.2338	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		272.15790	272.844	19.01	0.3121	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,115.65790	1,073.244	19.01	0.6879	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Call		173.45000	171.201	21.00	0.2034	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.16	Put		1,696.95000	1,651.601	21.00	0.7966	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		775.85440	799.109	15.59	0.7046	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		249.35440	229.509	15.59	0.2954	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Call		157.13150	154.584	21.46	0.1846	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	15.32	Put		1,840.63150	1,794.984	21.46	0.8154	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Call		570.37000	584.428	16.37	0.5759	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.50	Put		433.87000	404.828	16.37	0.4241	0.00	0	150
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,862.50130	1,903.193	16.26	0.9548	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		26.00130	23.593	16.26	0.0452	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		863.25630	889.804	15.31	0.7496	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		196.75630	180.204	15.31	0.2504	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,098.43920	2,139.869	16.64	0.9606	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		23.73920	22.169	16.64	0.0394	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		183.51550	181.266	21.52	0.1983	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		1,908.81550	1,863.566	21.52	0.8017	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	19/02/2016	Foreign Exchange Option	13.93	Call			483.41460	491.436	17.48	0.4679	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			722.01460	687.036	17.48	0.5321	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Call			670.43620	685.765	16.42	0.5911	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	13.50	Put			464.73620	437.065	16.42	0.4089	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			287.16980	287.001	19.89	0.2883	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,421.46980	1,378.301	19.89	0.7117	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Call			186.76630	184.203	22.01	0.1901	0.00	0	150
\$ / R	On	25/02/2016	Foreign Exchange Option	15.64	Put			2,121.06630	2,075.503	22.01	0.8099	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,944.31880	1,985.019	16.29	0.9413	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			38.61880	36.319	16.29	0.0587	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,337.85030	1,372.719	15.30	0.8430	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			126.35030	118.319	15.30	0.1570	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			32.65270	30.667	16.65	0.0471	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,183.67480	2,224.530	16.56	0.9497	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			35.07480	32.930	16.56	0.0503	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Put			3,151.95770	3,103.394	24.98	0.8644	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			36.44140	35.061	30.36	0.0345	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,517.84140	6,473.461	30.36	0.9655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,714.13730	2,756.267	17.49	0.9763	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			15.53730	14.667	17.49	0.0237	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,231.25270	2,272.267	16.65	0.9529	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,213.56360	2,168.312	22.11	0.7996	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			178.01340	175.079	23.10	0.1678	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,579.41340	2,533.479	23.10	0.8322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			154.55640	151.234	23.96	0.1449	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,905.95640	2,859.634	23.96	0.8551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.75	Call			150.55770	144.994	24.98	0.1356	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,473.90320	1,431.447	19.96	0.6995	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			301.62020	301.485	20.30	0.2820	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,583.02020	1,539.885	20.30	0.7180	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			267.16400	266.241	20.92	0.2511	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,788.56400	1,744.641	20.92	0.7489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			212.16360	209.912	22.11	0.2004	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,222.21540	1,181.729	19.15	0.6494	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Call			0.00000	360.388	19.43	0.3318	720,776.20	2,000	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.70	Put			0.00000	1,268.788	19.43	0.6682	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			349.11430	350.544	19.57	0.3236	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,350.51430	1,308.944	19.57	0.6764	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			322.50320	323.047	19.96	0.3005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			933.91260	896.837	18.16	0.5755	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			445.89490	450.821	18.42	0.4036	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,007.29490	969.221	18.42	0.5964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Call			400.30280	403.499	18.91	0.3668	0.00	0	2,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.50	Put			1,151.70280	1,111.899	18.91	0.6332	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			380.81540	383.329	19.15	0.3506	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			552.22660	523.128	16.69	0.4356	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	14/03/2016	Foreign Exchange Option	13.76	Call		618.58460	630.339	17.00	0.5305	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		629.98460	598.739	17.00	0.4695	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		554.56980	563.597	17.46	0.4857	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		745.96980	711.997	17.46	0.5143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		472.51260	478.437	18.16	0.4245	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		357.72050	335.120	15.82	0.3337	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Call		0.00000	743.925	16.39	0.5995	743,925.20	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.50	Put		0.00000	452.325	16.39	0.4005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		705.32810	720.571	16.51	0.5859	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		506.72810	478.971	16.51	0.4141	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call		670.82660	684.728	16.69	0.5644	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		234.18210	220.217	15.39	0.2507	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Call		935.49320	958.893	15.44	0.7113	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.10	Put		286.89320	267.293	15.44	0.2887	0.00	0	35,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		878.77680	900.291	15.68	0.6832	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		330.17680	308.691	15.68	0.3168	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		846.32050	866.720	15.82	0.6663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		131.51310	123.271	15.26	0.1612	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,183.75600	1,215.969	15.33	0.7987	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		175.15600	164.369	15.33	0.2013	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,139.42840	1,170.767	15.34	0.7851	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		190.82840	179.167	15.34	0.2149	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,032.78210	1,061.816	15.39	0.7493	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		66.20190	62.043	15.79	0.0896	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,709.35740	1,747.909	15.70	0.9049	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		70.75740	66.309	15.70	0.0951	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,574.73430	1,612.322	15.45	0.8866	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		86.13430	80.722	15.45	0.1134	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,330.11310	1,364.871	15.26	0.8388	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		61.08200	57.249	15.89	0.0833	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		1,773.05440	1,812.006	15.82	0.9126	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		64.45440	60.406	15.82	0.0874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,763.92370	1,802.819	15.81	0.9115	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		65.32370	61.219	15.81	0.0885	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,754.80190	1,793.643	15.79	0.9104	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		48.43870	45.421	16.18	0.0675	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		1,892.66230	1,932.282	16.04	0.9254	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		54.06230	50.682	16.04	0.0746	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		1,855.68750	1,895.111	15.97	0.9217	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		57.08750	53.511	15.97	0.0783	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		1,809.68200	1,848.850	15.89	0.9167	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		1,995.06840	2,035.180	16.23	0.9350	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		46.46840	43.579	16.23	0.0650	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		1,967.03870	2,007.021	16.18	0.9325	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Call		812.08910	830.959	16.03	0.6443	0.00	0	0
\$ / R	On	16/03/2016	Foreign Exchange Option	13.34	Put		398.68910	374.559	16.03	0.3557	0.00	0	17,991

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Call			378.74110	380.882	19.26	0.3460	0.00	0	17,991
\$ / R	On	16/03/2016	Foreign Exchange Option	14.63	Put			1,255.34110	1,214.482	19.26	0.6540	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Call			681.96870	695.661	16.77	0.5590	0.00	0	0
\$ / R	On	23/03/2016	Foreign Exchange Option	13.67	Put			581.86870	552.662	16.77	0.4410	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Call			332.96520	333.278	20.08	0.3001	0.00	0	19,744
\$ / R	On	23/03/2016	Foreign Exchange Option	14.97	Put			1,532.86520	1,490.278	20.08	0.6999	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Call			221.43460	218.798	22.46	0.1976	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.96	Put			2,397.03460	2,351.498	22.46	0.8024	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,036.79160	2,076.822	16.18	0.9304	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			52.39160	49.522	16.18	0.0696	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Call			773.30900	790.395	16.34	0.6061	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	13.50	Put			488.90900	463.095	16.34	0.3939	0.00	0	150
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			304.41430	303.573	20.76	0.2697	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,770.01430	1,726.273	20.76	0.7303	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Call			325.63290	324.721	21.04	0.2698	0.00	0	17,896
\$ / R	On	18/04/2016	Foreign Exchange Option	15.42	Put			1,913.03290	1,869.321	21.04	0.7302	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Call			649.24740	658.758	17.47	0.5040	0.00	0	0
\$ / R	On	18/04/2016	Foreign Exchange Option	13.97	Put			786.64740	753.358	17.47	0.4960	0.00	0	17,896
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			311.09540	309.654	21.54	0.2520	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,118.89540	2,074.554	21.54	0.7480	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Call			244.55770	241.602	22.96	0.1982	0.00	0	150
\$ / R	On	26/04/2016	Foreign Exchange Option	16.29	Put			2,682.35770	2,636.502	22.96	0.8018	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,116.14390	2,155.500	16.12	0.9231	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			63.94390	60.400	16.12	0.0769	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Call			860.75870	876.934	16.30	0.6175	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	13.50	Put			508.55870	481.834	16.30	0.3825	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,204.19110	2,241.987	15.98	0.9177	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			75.99110	70.387	15.98	0.0823	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Call			955.35610	971.533	16.29	0.6291	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	13.50	Put			527.15610	499.933	16.29	0.3709	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			319.66380	316.554	22.33	0.2364	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,521.46380	2,474.954	22.33	0.7636	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Call			266.23290	261.908	23.55	0.1960	0.00	0	150
\$ / R	On	27/05/2016	Foreign Exchange Option	16.70	Put			3,038.03290	2,990.308	23.55	0.8040	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,928.51400	1,884.400	20.80	0.6911	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,875.21280	1,910.619	15.45	0.8759	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			122.51280	114.419	15.45	0.1241	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			431.21400	430.600	20.80	0.3089	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,088.26120	1,108.546	15.73	0.6788	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			428.16120	404.946	15.73	0.3212	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,083.15220	1,103.282	15.76	0.6765	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			433.05220	409.682	15.76	0.3235	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,093.99890	1,114.445	15.72	0.6810	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			423.89890	400.845	15.72	0.3190	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,100.64480	1,119.946	15.72	0.6799	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			430.74480	406.446	15.72	0.3201	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	13.53	Call		989.77440	1,005.705	16.30	0.6286	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.53	Put		549.87440	522.205	16.30	0.3714	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call		1,156.46520	1,180.015	15.61	0.7013	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put		386.56520	366.515	15.61	0.2987	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call		1,105.78290	1,125.845	15.71	0.6821	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put		425.88290	402.345	15.71	0.3179	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Call		311.08630	307.068	23.03	0.2197	0.00	0	36,230
\$ / R	On	13/06/2016	Foreign Exchange Option	16.53	Put		2,871.18630	2,823.568	23.03	0.7803	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call		1,095.53400	1,114.681	15.74	0.6776	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put		435.63400	411.181	15.74	0.3224	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call		1,003.45520	1,019.815	16.22	0.6352	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put		533.55520	506.315	16.22	0.3648	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call		284.76280	276.678	24.59	0.1929	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put		3,374.86280	3,323.178	24.59	0.8071	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call		543.28260	545.553	19.60	0.3781	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put		1,503.38260	1,462.053	19.60	0.6219	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call		341.43700	338.183	22.40	0.2416	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put		2,601.53700	2,554.683	22.40	0.7584	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call		272.53720	264.430	28.84	0.1656	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put		4,472.63720	4,420.930	28.84	0.8344	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call		290.11960	282.620	23.63	0.2019	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put		3,130.21960	3,079.120	23.63	0.7981	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call		287.37170	279.584	24.09	0.1974	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put		3,247.47170	3,196.084	24.09	0.8026	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call		1,930.22330	1,965.480	15.47	0.8798	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put		120.32330	111.980	15.47	0.1202	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call		1,341.53780	1,367.949	15.31	0.7618	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put		281.63780	264.449	15.31	0.2382	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call		1,281.93890	1,307.443	15.40	0.7434	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put		312.03890	293.943	15.40	0.2566	0.00	0	750
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call		2,293.16250	2,329.289	15.80	0.9141	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put		86.46250	78.789	15.80	0.0859	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Call		1,046.30020	1,062.458	16.18	0.6403	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	13.50	Put		539.60020	511.958	16.18	0.3597	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call		330.55170	325.938	23.09	0.2245	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put		2,943.85170	2,895.438	23.09	0.7755	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Call		308.66840	300.058	24.27	0.2029	0.00	0	150
\$ / R	On	28/06/2016	Foreign Exchange Option	17.04	Put		3,341.96840	3,289.558	24.27	0.7971	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Call		1,130.00950	1,146.269	16.15	0.6496	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	13.50	Put		551.00950	523.369	16.15	0.3504	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call		352.72650	346.537	24.28	0.2181	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put		3,403.72650	3,353.637	24.28	0.7819	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Call		346.84100	339.778	25.44	0.2078	0.00	0	150
\$ / R	On	27/07/2016	Foreign Exchange Option	17.45	Put		3,717.84100	3,666.878	25.44	0.7922	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call		2,375.39670	2,409.351	15.69	0.9112	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put		96.39670	86.451	15.69	0.0888	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	11/08/2016	Foreign Exchange Option	12.70	Call			1,659.57970	1,687.615	15.03	0.8044	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			242.57970	226.815	15.03	0.1956	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			571.17260	569.951	20.66	0.3489	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,974.17260	1,929.151	20.66	0.6511	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,461.84960	2,493.108	15.63	0.9086	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			106.84960	94.408	15.63	0.0914	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Call			1,216.85040	1,231.096	16.10	0.6587	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	13.50	Put			561.85040	532.397	16.10	0.3413	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			390.45600	378.731	25.79	0.2156	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,935.45600	3,880.031	25.79	0.7844	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Call			388.01790	375.659	26.59	0.2097	0.00	0	150
\$ / R	On	26/08/2016	Foreign Exchange Option	17.93	Put			4,163.01790	4,106.960	26.59	0.7903	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			405.57650	396.951	26.05	0.2193	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			4,022.77650	3,970.351	26.05	0.7807	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,247.06320	1,261.785	16.08	0.6619	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			564.26320	535.185	16.08	0.3381	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,158.34650	1,170.896	16.58	0.6244	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			675.54650	644.296	16.58	0.3756	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			406.30330	397.842	25.84	0.2209	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,963.50330	3,911.242	25.84	0.7791	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			417.43530	406.610	24.22	0.2346	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,529.53530	3,475.010	24.22	0.7654	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,130.90030	1,141.627	16.77	0.6106	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			723.00030	690.027	16.77	0.3894	0.00	0	50,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,380.74350	1,397.572	15.77	0.7011	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			475.14350	448.272	15.77	0.2989	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,375.12570	1,391.900	15.78	0.6992	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			479.52570	452.600	15.78	0.3008	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,386.38300	1,403.262	15.75	0.7029	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			470.78300	443.962	15.75	0.2971	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,385.95310	1,402.726	15.77	0.7002	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			480.25310	453.326	15.77	0.2998	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			430.23530	417.996	25.51	0.2283	0.00	0	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,914.53530	3,858.595	25.51	0.7717	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,397.22350	1,414.090	15.74	0.7039	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			471.52350	444.690	15.74	0.2961	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,391.57500	1,408.396	15.75	0.7020	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			475.87500	448.997	15.75	0.2980	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Call			437.13640	422.765	27.75	0.2150	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.41	Put			4,608.63640	4,550.565	27.75	0.7850	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,554.11000	2,582.170	15.46	0.9077	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			115.61000	99.970	15.46	0.0923	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Call			1,310.76080	1,326.356	16.11	0.6677	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	13.50	Put			572.26080	544.156	16.11	0.3323	0.00	0	150
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			437.74550	423.825	27.21	0.2184	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,449.24550	4,391.625	27.21	0.7816	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	11.80	Call			2,634.44180	2,664.937	15.41	0.9068	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			117.74180	105.537	15.41	0.0932	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Call			1,399.69090	1,413.099	16.17	0.6755	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	13.50	Put			582.99090	553.699	16.17	0.3245	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			370.22420	449.083	28.14	0.2166	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,823.52420	4,859.683	28.14	0.7834	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Call			360.07350	437.871	28.14	0.2123	0.00	0	150
\$ / R	On	26/10/2016	Foreign Exchange Option	18.85	Put			4,893.37350	4,928.471	28.14	0.7877	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Call			1,508.75010	1,523.718	16.29	0.6848	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	13.50	Put			592.35010	564.618	16.29	0.3152	0.00	0	150
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			342.52610	425.988	27.93	0.2018	0.00	0	400
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,326.12610	5,366.888	27.93	0.7982	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,741.00650	2,770.901	15.39	0.9062	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			124.60650	111.801	15.39	0.0938	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,092.53500	2,124.113	15.45	0.8155	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			277.83500	266.713	15.45	0.1845	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,085.03070	2,116.489	15.45	0.8142	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			280.33070	269.089	15.45	0.1858	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,100.05890	2,131.751	15.45	0.8167	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			275.35890	264.351	15.45	0.1833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,680.11050	1,694.821	15.99	0.7209	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			510.31050	482.321	15.99	0.2791	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Call			1,574.79690	1,588.825	16.28	0.6910	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.50	Put			594.99690	566.324	16.28	0.3090	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Call			399.61820	399.675	27.36	0.1905	0.00	0	150
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,722.73170	5,680.044	27.36	0.8122	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,814.05200	2,840.569	15.48	0.9048	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			134.25200	118.069	15.48	0.0952	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.75	Put			5,669.81820	5,627.175	27.36	0.8095	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,691.60130	1,706.398	15.96	0.7240	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			501.80130	473.898	15.96	0.2760	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,685.84890	1,700.599	15.97	0.7224	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			506.04890	478.099	15.97	0.2776	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			392.53170	392.544	27.36	0.1878	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,158.67940	1,160.244	19.99	0.4830	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,785.07940	1,743.944	19.99	0.5170	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,164.15320	1,165.828	19.96	0.4850	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,770.55320	1,729.528	19.96	0.5150	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,161.41480	1,163.034	19.97	0.4840	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,777.81480	1,736.734	19.97	0.5160	0.00	0	0
Total \$ / R Option												3,758,847.50	10,000	2,085,820
Total \$ / R												589,872,413.90	53,195	2,938,678
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.56370		13.52040			0.0000	2,699,176.30	199	601
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		13.79160		13.74860			0.0000	206,874.00	15	213

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	13/06/2016	Foreign Exchange Future				14.01350		13.96990			0.0000	0.00	0	119
\$ / R MAXI On	19/09/2016	Foreign Exchange Future				14.25940		14.21570			0.0000	0.00	0	0
Total \$ / R MAXI Future												2,906,050.30	214	933
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				1,010.80440	983.770	16.94	0.0262	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				167,070.80210	171,374.009	16.91	0.9733	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				1,030.80210	1,004.009	16.91	0.0267	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				169,031.19610	173,333.933	16.97	0.9743	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				991.19610	963.933	16.97	0.0257	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				168,050.80440	172,353.770	16.94	0.9738	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				146,036.99660	149,699.766	15.23	0.8685	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				10,176.99660	9,539.766	15.23	0.1315	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				145,168.08070	148,821.796	15.22	0.8670	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				10,308.08070	9,661.796	15.22	0.1330	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				144,342.01110	147,982.162	15.22	0.8653	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				10,482.01110	9,822.162	15.22	0.1347	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				103,150.94480	104,873.153	16.07	0.6485	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				50,160.94480	47,523.153	16.07	0.3515	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				102,677.15250	104,384.573	16.10	0.6462	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				50,687.15250	48,034.573	16.10	0.3538	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				102,205.51530	103,898.630	16.12	0.6440	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				51,215.51530	48,548.630	16.12	0.3560	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call				77,054.16450	77,237.859	19.49	0.4305	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put				156,484.16450	152,297.859	19.49	0.5695	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call				77,539.11650	77,737.389	19.45	0.4330	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put				154,969.11650	150,797.389	19.45	0.5670	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call				77,295.79150	77,487.303	19.47	0.4318	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put				155,725.79150	151,547.303	19.47	0.5682	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,906,050.30	214	933
£ / R	On	11/12/2015	Foreign Exchange Future			20.73930		20.68920			0.0000	8,357,937.90	403	32,989
£ / R	On	14/03/2016	Foreign Exchange Future			21.08110		21.03140			0.0000	0.00	0	3,253
£ / R	On	13/06/2016	Foreign Exchange Future			21.41470		21.36220			0.0000	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Future			22.29560		22.29560			0.0000	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Future			21.78670		21.73220			0.0000	0.00	0	0
Total £ / R Future												8,357,937.90	403	36,242
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,833.75500	2,881.847	17.87	0.9787	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			14.55500	12.547	17.87	0.0213	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,548.28830	2,595.815	16.97	0.9716	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			19.08830	16.515	16.97	0.0284	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,225.47490	2,272.135	15.95	0.9601	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			26.27490	22.835	15.95	0.0399	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,215.73550	2,262.364	15.92	0.9597	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			26.53550	23.064	15.92	0.0403	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,205.99900	2,252.597	15.89	0.9593	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			26.79900	23.297	15.89	0.0407	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,407.41330	1,444.148	15.61	0.8540	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			118.21330	104.848	15.61	0.1460	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			963.13940	987.375	15.84	0.7191	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			273.93940	248.075	15.84	0.2809	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			886.22980	907.646	15.91	0.6874	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			317.02980	288.346	15.91	0.3126	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call			819.33270	838.149	15.96	0.6574	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put			360.13270	328.849	15.96	0.3426	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			761.52660	778.000	16.02	0.6296	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			402.32660	368.700	16.02	0.3704	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			551.62680	559.053	16.29	0.5106	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			612.42680	569.753	16.29	0.4894	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			543.46360	550.581	16.32	0.5050	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			624.26360	581.281	16.32	0.4950	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			527.46020	533.974	16.39	0.4939	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			648.26020	604.674	16.39	0.5061	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			392.53340	394.137	17.03	0.3926	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			903.33340	854.837	17.03	0.6074	0.00	0	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Call			349.88080	350.056	17.28	0.3576	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.35	Put			1,010.68080	960.756	17.28	0.6424	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			311.73130	310.706	17.52	0.3248	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,122.53130	1,071.406	17.52	0.6752	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			243.43730	240.572	18.05	0.2629	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,374.23730	1,321.272	18.05	0.7371	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Call			80.74940	75.689	19.92	0.0963	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	23.20	Put			2,591.54940	2,536.389	19.92	0.9037	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,042.19800	2,067.354	14.86	0.8437	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			200.79800	176.254	14.86	0.1563	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,034.21870	2,059.216	14.87	0.8424	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			202.81870	178.116	14.87	0.1576	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,026.25790	2,051.093	14.87	0.8411	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			204.85790	179.993	14.87	0.1589	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,584.43530	1,585.852	15.37	0.6596	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			712.23530	661.152	15.37	0.3404	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,579.24650	1,580.532	15.38	0.6581	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			717.04650	665.832	15.38	0.3419	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,574.07440	1,575.237	15.39	0.6566	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			721.87440	670.537	15.39	0.3434	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call			2,000.93160	1,998.980	16.63	0.6538	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put			1,536.61090	1,534.316	18.16	0.4627	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call			765.44280	763.011	22.59	0.2829	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put			4,319.84280	4,317.411	22.59	0.7171	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put			905.33160	903.380	16.63	0.3462	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call			1,569.34310	1,567.053	18.14	0.5393	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put			1,523.74310	1,521.453	18.14	0.4607	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call			1,565.77160	1,563.479	18.15	0.5383	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put			1,530.17160	1,527.879	18.15	0.4617	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Call			1,562.21090	1,559.916	18.16	0.5373	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,079.98490	1,067.057	18.37	0.4166	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,337.78490	2,270.357	18.37	0.5834	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,077.59670	1,064.655	18.38	0.4158	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,345.39670	2,277.955	18.38	0.5842	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,075.20790	1,062.269	18.39	0.4149	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,353.00790	2,285.569	18.39	0.5851	0.00	0	0
Total £ / R Option												0.00	0	124,208
Total £ / R												8,357,937.90	403	160,450
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11323		0.11278			0.0000	0.00	0	8,134
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11539		0.11495			0.0000	0.00	0	136
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11752		0.11707			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	8,270
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,279.82820	2,324.003	21.26	0.9957	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			1.62820	1.403	21.26	0.0043	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,285.60990	1,329.314	15.27	0.9759	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			7.40990	6.714	15.27	0.0241	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			453.06760	478.598	15.51	0.6835	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			174.86760	155.998	15.51	0.3165	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			359.38180	372.036	18.57	0.3976	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			864.48180	833.036	18.57	0.6024	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,537.87510	1,580.587	15.67	0.9251	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			42.97510	41.587	15.67	0.0749	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			761.40890	792.538	16.08	0.6933	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			266.50890	253.538	16.08	0.3067	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			886.59470	858.611	18.62	0.5236	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			362.76720	370.094	20.96	0.3097	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,656.26720	1,618.394	20.96	0.6903	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,030.09330	1,062.367	16.42	0.7106	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			323.59330	310.667	16.42	0.2894	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			593.09470	610.311	18.62	0.4764	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	8,270
€ / R	On	26/10/2015	Foreign Exchange Future			15.17470		15.06960			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.30570		15.20600			0.0000	26,631,918.00	1,740	79,672
€ / R	On	25/01/2016	Foreign Exchange Future			15.44550		15.34600			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Future			15.59160		15.49240			0.0000	0.00	0	28,157
€ / R	On	13/06/2016	Foreign Exchange Future			15.87540		15.77470			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.19720		16.09470			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.52630		16.42280			0.0000	0.00	0	0
Total € / R Future												26,631,918.00	1,740	108,079
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			760.36870	857.931	16.38	0.9444	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			20.76870	13.231	16.38	0.0556	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			751.27690	848.349	16.33	0.9427	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			21.67690	13.649	16.33	0.0573	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			742.21730	838.779	16.28	0.9411	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			22.61730	14.079	16.28	0.0589	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			304.62370	366.528	16.18	0.6876	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			155.02370	111.828	16.18	0.3124	0.00	0	1,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			344.24830	296.129	16.40	0.3861	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			394.46850	434.107	16.68	0.5198	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			478.46850	418.407	16.68	0.4802	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			320.73330	274.597	16.34	0.3674	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			531.35760	584.524	16.35	0.6289	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			325.35760	278.824	16.35	0.3711	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			114.65450	124.360	19.43	0.1887	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,408.65450	1,318.660	19.43	0.8113	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			510.24830	561.829	16.40	0.6139	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			42.67770	33.368	16.05	0.0712	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Call			1,232.66660	1,320.571	16.01	0.9085	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.03	Put			56.66660	44.871	16.01	0.0915	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Call			237.36330	261.086	17.72	0.3541	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.78	Put			811.36330	735.386	17.72	0.6459	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			536.73330	590.297	16.34	0.6326	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Put			38.11550	29.653	16.07	0.0644	0.00	0	12,000
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,003.47980	1,084.861	15.92	0.8538	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			97.47980	79.161	15.92	0.1462	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			526.02330	578.792	16.36	0.6251	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			330.02330	283.092	16.36	0.3749	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,348.67770	1,439.068	16.05	0.9288	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,256.26840	4,355.880	24.37	0.9996	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.26840	0.179	24.37	0.0004	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,164.86210	2,262.612	18.12	0.9838	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			8.86210	6.912	18.12	0.0162	0.00	0	6,877
€ / R	On	11/12/2015	Foreign Exchange Option	13.85	Call			1,394.11550	1,485.354	16.07	0.9356	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			945.87980	1,014.468	15.43	0.7535	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			229.87980	198.968	15.43	0.2465	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			808.86540	867.375	15.63	0.6925	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			312.86540	271.875	15.63	0.3075	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			768.52770	824.756	15.73	0.6721	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			342.52770	299.256	15.73	0.3279	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			959.10410	1,029.118	15.43	0.7586	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			223.10410	193.618	15.43	0.2414	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			952.47600	1,021.780	15.43	0.7560	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			226.47600	196.280	15.43	0.2440	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,480.88630	2,573.453	16.41	0.9557	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			38.48630	31.853	16.41	0.0443	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,339.23320	2,430.767	16.23	0.9466	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			46.83320	39.167	16.23	0.0534	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,746.71410	1,832.283	15.49	0.8875	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			104.31410	90.683	15.49	0.1125	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			524.42440	553.817	17.38	0.4437	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			982.02440	912.217	17.38	0.5563	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			467.91150	493.422	17.76	0.4041	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,125.51150	1,051.822	17.76	0.5959	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			430.00040	452.878	18.05	0.3764	0.00	0	36,640
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,237.60040	1,161.278	18.05	0.6236	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Call			937.44850	993.222	15.66	0.6747	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.96	Put			405.04850	361.622	15.66	0.3253	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			889.30120	942.471	15.81	0.6525	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			446.90120	400.871	15.81	0.3475	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			735.57890	779.855	16.33	0.5742	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			613.17890	558.255	16.33	0.4258	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,593.47240	1,674.205	15.29	0.8643	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			131.07240	112.605	15.29	0.1357	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Call			1,160.33550	1,228.302	15.36	0.7583	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.60	Put			267.93550	236.702	15.36	0.2417	0.00	0	15,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			970.79010	1,028.314	15.56	0.6895	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			378.39010	336.714	15.56	0.3105	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,626.36270	1,708.980	15.33	0.8697	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			123.96270	107.380	15.33	0.1303	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,618.11230	1,700.268	15.32	0.8684	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			125.71230	108.668	15.32	0.1316	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,609.88040	1,691.567	15.31	0.8670	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			127.48040	109.967	15.31	0.1330	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			818.74560	853.823	17.09	0.5131	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,004.04560	938.423	17.09	0.4869	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,782.91270	1,860.726	14.96	0.8325	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			208.21270	185.327	14.96	0.1675	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			591.18000	539.238	15.80	0.3564	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,115.55640	1,164.758	15.77	0.6476	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			580.85640	529.358	15.77	0.3524	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,110.70460	1,159.689	15.79	0.6456	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			586.00460	534.289	15.79	0.3544	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,105.88000	1,154.638	15.80	0.6436	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,616.22670	1,679.525	15.30	0.7297	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			471.52670	432.326	15.30	0.2703	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,610.17560	1,673.312	15.31	0.7281	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			475.47560	436.112	15.31	0.2719	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,622.30220	1,685.763	15.29	0.7313	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			467.60220	428.563	15.29	0.2687	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			1,675.15090	1,600.394	18.55	0.5138	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,105.08020	1,133.686	18.56	0.4851	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,682.28020	1,607.386	18.56	0.5149	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,102.22010	1,130.689	18.58	0.4840	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,689.42010	1,614.389	18.58	0.5160	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,107.95090	1,136.694	18.55	0.4862	0.00	0	0
Total € / R Option												0.00	0	341,570
Total € / R												26,631,918.00	1,740	449,649
AUS / R	On	11/12/2015	Foreign Exchange Future			9.73370		9.72780			0.0000	292,011.00	30	9,733
AUS / R	On	14/03/2016	Foreign Exchange Future			9.85140		9.84590			0.0000	0.00	0	4,784
AUS / R	On	13/06/2016	Foreign Exchange Future			9.96990		9.96480			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.10900		10.10180			0.0000	0.00	0	0
Total AUS / R Future												292,011.00	30	14,517
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			38.65200	34.852	10.75	0.1504	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			248.86990	246.159	10.59	0.6308	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,377.85100	2,383.749	19.44	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			0.05100	0.049	19.44	0.0002	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			466.45200	468.552	10.75	0.8496	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,477.83560	2,483.735	19.89	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			121.06990	112.459	10.59	0.3692	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			58.76250	53.217	12.52	0.1932	0.00	0	201
AUS / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			530.96250	519.517	12.52	0.8068	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.03560	0.035	19.89	0.0002	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,427.84260	2,433.741	19.67	0.9998	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.04260	0.042	19.67	0.0002	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			506.60070	508.440	12.13	0.6850	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			170.70070	167.040	12.13	0.3150	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			519.17720	521.235	12.11	0.6946	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			163.27720	159.835	12.11	0.3054	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			512.86310	514.811	12.12	0.6898	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			166.96310	163.411	12.12	0.3102	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			413.12420	407.184	13.94	0.4849	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			528.32420	517.284	13.94	0.5151	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			409.59140	403.606	13.96	0.4816	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			534.79140	523.706	13.96	0.5184	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			406.09440	400.065	13.99	0.4783	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			541.29440	530.165	13.99	0.5217	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			641.56500	626.402	14.69	0.4964	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			539.79760	531.783	14.71	0.5010	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			647.99760	632.783	14.71	0.4990	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			546.96300	539.053	14.67	0.5063	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			635.16300	620.053	14.67	0.4937	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			543.36500	535.402	14.69	0.5036	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												292,011.00	30	15,120
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.39290		10.38590			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.56430		10.55780			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			194.72370	187.119	13.57	0.4396	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			308.82370	294.219	13.57	0.5604	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			191.28970	183.633	13.61	0.4333	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			315.38970	300.733	13.61	0.5667	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			198.21850	190.666	13.53	0.4460	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			302.31850	287.766	13.53	0.5540	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			577.16320	566.092	15.41	0.5699	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			331.20460	326.738	15.36	0.4370	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			563.40460	552.438	15.36	0.5630	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			328.06790	323.548	15.39	0.4335	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			570.26790	559.248	15.39	0.5665	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			324.96320	320.392	15.41	0.4301	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			14.05260		13.95000			0.0000	0.00	0	7,276
CHF / R	On	14/03/2016	Foreign Exchange Future			14.34340		14.23980			0.0000	0.00	0	1,611
Total CHF / R Future												0.00	0	8,887
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			429.67330	365.809	16.71	0.4647	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			375.66520	413.589	16.72	0.5312	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			435.66520	370.989	16.72	0.4688	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			383.72040	423.267	16.70	0.5394	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			423.72040	360.667	16.70	0.4606	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			379.67330	418.409	16.71	0.5353	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			410.47170	430.279	18.38	0.3805	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,160.67170	1,076.879	18.38	0.6195	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			408.15190	427.725	18.40	0.3786	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,168.35190	1,084.325	18.40	0.6214	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			405.84810	425.188	18.42	0.3767	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,176.04810	1,091.788	18.42	0.6233	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,887
CNH / R	On	11/12/2015	Foreign Exchange Future			2.12180		2.11890			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.13990		2.13720			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	25,110
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,268.92750	1,286.881	16.20	0.7973	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			179.92750	168.881	16.20	0.2027	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,430.42170	1,450.531	16.37	0.8339	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			141.42170	132.531	16.37	0.1661	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,348.25580	1,367.446	16.27	0.8164	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			159.25580	149.446	16.27	0.1836	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,247.43860	1,217.626	16.66	0.5621	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			685.62140	682.103	16.73	0.4221	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,313.62140	1,283.103	16.73	0.5779	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			653.26720	649.089	16.81	0.4067	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,381.26720	1,350.089	16.81	0.5933	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			719.43860	716.626	16.66	0.4379	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	11/12/2015	Foreign Exchange Future			2.05530		2.04130			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.09490		2.08070			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			826.06870	895.939	18.98	0.6256	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			513.06870	442.939	18.98	0.3744	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			937.97900	1,016.441	18.87	0.6730	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			424.97900	363.441	18.87	0.3270	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			880.77780	954.949	18.93	0.6494	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			467.77780	401.949	18.93	0.3506	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			751.17520	797.592	18.86	0.4415	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,444.17520	1,348.592	18.86	0.5585	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			720.57750	764.703	18.97	0.4275	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,513.57750	1,415.703	18.97	0.5725	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			783.09050	831.860	18.76	0.4559	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,376.09050	1,282.860	18.76	0.5441	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12980		0.12930			0.0000	0.00	0	1,960

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/03/2016	Foreign Exchange Future			0.12930		0.12870			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12870		0.12800			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			0.06650		0.06590			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.06330		0.06290			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.06030		0.06000			0.0000	0.00	0	0
Total NGN / R Future												0.00	0	28,268
Total NGN / R												0.00	0	28,268
NZ\$ / R	On	19/10/2015	Foreign Exchange Future			8.88830		8.88260			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.93540		8.93290			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.02770		9.02660			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.12140		9.11960			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Call			59.20510	61.232	13.70	0.4083	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.94	Put			116.60510	112.932	13.70	0.5917	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Call			55.71850	57.661	13.76	0.3906	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.95	Put			123.11850	119.361	13.76	0.6094	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Call			52.39930	54.260	13.81	0.3733	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.96	Put			129.79930	125.960	13.81	0.6267	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Call			74.91490	77.304	13.48	0.4822	0.00	0	0
NZ\$ / R	On	19/10/2015	Foreign Exchange Option	8.90	Put			92.31490	89.004	13.48	0.5178	0.00	0	12,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			111.21980	110.905	11.80	0.3735	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			268.31980	265.505	11.80	0.6265	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			108.37320	107.990	11.84	0.3657	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			275.47320	272.590	11.84	0.6343	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			105.59810	105.150	11.88	0.3579	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			282.69810	279.750	11.88	0.6421	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			268.32640	262.815	13.25	0.4609	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			381.72640	375.115	13.25	0.5391	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			264.84740	259.317	13.28	0.4561	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			388.24740	381.617	13.28	0.5439	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			261.41440	255.865	13.31	0.4513	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			394.81440	388.166	13.31	0.5487	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			468.56350	464.819	13.62	0.5657	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			358.96350	353.419	13.62	0.4343	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			478.03330	474.363	13.59	0.5735	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			348.43330	342.963	13.59	0.4265	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			473.27810	469.571	13.61	0.5696	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			353.67810	348.171	13.61	0.4304	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option											0.00	0	12,000
Total NZ\$ / R											0.00	0	12,000
QUANTO €On	11/12/2015	Foreign Exchange Future			1.12840		1.12470			0.0000	56,420.00	50	120
QUANTO €On	14/03/2016	Foreign Exchange Future			1.13050		1.12680			0.0000	0.00	0	0
QUANTO €On	13/06/2016	Foreign Exchange Future			1.13290		1.12920			0.0000	0.00	0	0
Total QUANTO € / \$ Future											56,420.00	50	120
Total QUANTO € / \$											56,420.00	50	120
RAIN	On	11/12/2015	Foreign Exchange Future		23,956.38000		23,860.98000			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		9.59970		9.57380			0.0000	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Future		9.73880		9.71260			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		717.08060	832.979	44.69	0.5904	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put		503.28060	593.279	44.69	0.4096	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call		768.23280	884.468	47.33	0.5939	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put		534.43280	624.768	47.33	0.4061	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call		742.66890	858.736	46.01	0.5922	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put		518.86890	609.036	46.01	0.4078	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Call		812.29140	822.197	36.33	0.5068	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.98	Put		1,079.69140	1,063.397	36.33	0.4932	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Call		828.59320	838.699	37.14	0.5072	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	9.99	Put		1,105.99320	1,089.899	37.14	0.4928	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Call		844.91140	855.216	37.94	0.5075	0.00	0	0
SGD / R	On	14/03/2016	Foreign Exchange Option	10.00	Put		1,132.31140	1,116.416	37.94	0.4925	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		4.57860		4.54130			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future		4.53390		4.49740			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		135.01930	154.884	13.82	0.6430	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put		83.71930	66.284	13.82	0.3570	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call		129.22310	148.403	13.77	0.6289	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put		87.92310	69.803	13.77	0.3711	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call		123.57240	142.060	13.73	0.6146	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			92.27240	73.461	13.73	0.3854	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			192.90860	208.308	15.67	0.5580	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			185.50860	164.408	15.67	0.4420	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			188.02330	202.983	15.66	0.5495	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			190.62330	169.083	15.66	0.4505	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			183.63950	198.220	15.68	0.5409	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			196.23950	174.320	15.68	0.4591	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.11880		1.09820			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.08440		1.07330			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												624,357,903.60	45,632	1,093,653
Total Options												3,758,847.50	10,000	2,564,201
Grand Total:												628,116,751.10	55,632	3,657,854