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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/08/2015 Foreign Exchange Future			12.93980		12.88140			0.0000	0.00	0	0
\$ / R On 25/08/2015 Foreign Exchange Future			12.94860		12.89020			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.95080		12.89240			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.95300		12.89460			0.0000	0.00	0	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			12.96210		12.90370			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.98480		12.92630			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.99390		12.93530			0.0000	1,309,317,339.60	100,764	581,821
\$ / R On 17/09/2015 Foreign Exchange Future			13.00070		12.94210			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.02570		12.96690			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.03020		12.97140			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.05970		13.00080			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.09410		13.03510			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			13.11260		13.05350			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.14040		13.08120			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.14270		13.14500			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.15930		13.10010			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.19030		13.13100			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.19750		13.13810			0.0000	207,332,725.00	15,710	169,217
\$ / R On 21/12/2015 Foreign Exchange Future			13.22140		13.16190			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.27640		13.21660			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.30990		13.25000			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			13.34810		13.28800			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.37920		13.31890			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.41490		13.35460			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.42210		13.36180			0.0000	6,711,050.00	500	15,753
\$ / R	On	29/03/2016	Foreign Exchange Future			13.45780		13.39740			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.52460		13.46400			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.59890		13.53820			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.62340		13.56250			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.63080		13.56980			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.64060		13.57950			0.0000	6,820,300.00	500	7,271
\$ / R	On	28/06/2016	Foreign Exchange Future			13.67730		13.61600			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.74830		13.68650			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.78510		13.72300			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.82200		13.75990			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.87170		13.80970			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.88160		13.81960			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.90400		13.84200			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.97350		13.91170			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.05550		13.99380			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.09530		14.03370			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.10770		14.04610			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,530,181,414.60</b>	<b>117,474</b>	<b>794,943</b>
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Call			386.95270	441.302	18.44	0.9811	0.00	0	0
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Put			5.55270	1.502	18.44	0.0189	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			721.28540	779.046	17.26	0.9954	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			1.08540	0.446	17.26	0.0046	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			401.01150	453.864	15.24	0.9537	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			10.81150	5.264	15.24	0.0463	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			39.16380	45.048	13.80	0.2783	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			256.76380	204.248	13.80	0.7217	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,094.60770	2,153.000	18.14	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00770	0.000	18.14	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,744.61930	1,803.000	18.71	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.01930	0.000	18.71	0.0000	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			305.30630	351.585	14.57	0.8749	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			30.70630	18.585	14.57	0.1251	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			83.16900	98.921	13.20	0.4789	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			158.56900	115.921	13.20	0.5211	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.00000	0.145	46.93	0.0006	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,605.40000	3,547.145	46.93	0.9994	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			610.15830	666.180	14.77	0.9710	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			6.45830	4.080	14.77	0.0290	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			773.10270	829.213	13.57	0.9740	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			6.80270	4.413	13.57	0.0260	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			812.99740	869.576	13.59	0.9699	0.00	0	1,237

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		7.69740	5.676	13.59	0.0301	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		524.98570	574.702	12.55	0.9020	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		9.87010	7.292	13.23	0.0384	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		716.28550	772.024	13.08	0.9574	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		10.98550	8.124	13.08	0.0426	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		881.31350	938.329	13.96	0.9764	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		6.01350	4.429	13.96	0.0236	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		649.41850	704.369	12.71	0.9457	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		6.45180	4.753	13.85	0.0253	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		842.22290	899.002	13.75	0.9729	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		6.92290	5.102	13.75	0.0271	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,137.74840	1,195.701	15.30	0.9903	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		2.44840	1.802	15.30	0.0097	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		745.17010	801.192	13.23	0.9616	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		4.87430	3.587	14.27	0.0192	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		900.90600	958.027	14.06	0.9779	0.00	0	681
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		5.60600	4.127	14.06	0.0221	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		1,336.50930	1,394.757	16.20	0.9953	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		1.20930	0.857	16.20	0.0047	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		861.75180	918.653	13.85	0.9747	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		1.31090	0.930	16.13	0.0051	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call		1,187.36720	1,245.422	15.56	0.9918	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put		2.06720	1.522	15.56	0.0082	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call		1,436.10680	1,494.470	16.59	0.9968	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		0.80680	0.570	16.59	0.0032	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		940.17430	997.487	14.27	0.9808	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		0.84020	0.594	16.55	0.0033	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call		1,396.24880	1,454.571	16.43	0.9963	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		0.94880	0.671	16.43	0.0037	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		1,695.57950	1,754.096	17.58	0.9989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put		0.27950	0.196	17.58	0.0011	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,316.61090	1,374.830	16.13	0.9949	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put		0.34290	0.241	17.39	0.0014	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		1,446.07470	1,504.447	16.62	0.9970	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put		0.77470	0.547	16.62	0.0030	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call		1,935.40430	1,993.973	18.50	0.9996	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put		0.10430	0.073	18.50	0.0004	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		1,426.14020	1,484.494	16.55	0.9967	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call		1,765.50980	1,824.047	17.85	0.9992	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put		0.20980	0.147	17.85	0.0008	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call		1,735.53720	1,794.067	17.73	0.9990	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put		0.23720	0.167	17.73	0.0010	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		1,645.64290	1,704.141	17.39	0.9986	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.01690	0.012	20.18	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,335.31990	2,393.914	20.03	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.01990	0.014	20.03	0.0001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.09600	0.068	18.57	0.0004	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.01160	0.015	33.26	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,564.71160	5,506.115	33.26	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			8.09510	9.509	19.27	0.0358	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,372.79510	1,315.609	19.27	0.9642	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,375.31690	2,433.912	20.18	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,519.90410	1,462.215	19.50	0.9760	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			3.52710	4.142	19.69	0.0168	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,648.22710	1,590.242	19.69	0.9832	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			83.04460	93.513	14.43	0.2962	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			427.74460	379.613	14.43	0.7038	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,955.39600	2,013.968	18.57	0.9996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			526.63350	475.824	14.97	0.7690	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			15.59250	17.432	17.80	0.0647	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,080.29250	1,023.532	17.80	0.9353	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			128.33590	144.470	13.63	0.4204	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			293.03590	250.570	13.63	0.5796	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			5.20410	6.115	19.50	0.0240	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			328.53250	284.273	13.85	0.6172	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			89.34250	100.608	14.30	0.3147	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			404.04250	356.708	14.30	0.6853	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			162.54670	182.824	13.18	0.5019	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			227.24670	188.924	13.18	0.4981	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			61.93350	69.724	14.97	0.2310	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			265.84680	224.950	13.45	0.5479	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			137.83850	155.140	13.49	0.4440	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			272.53850	231.240	13.49	0.5560	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			227.62690	257.367	13.02	0.6218	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			152.32690	123.467	13.02	0.3782	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			113.83250	128.173	13.85	0.3828	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			171.43310	140.431	13.07	0.4122	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			196.79680	223.334	13.09	0.5706	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			181.49680	149.434	13.09	0.4294	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			324.80340	363.062	12.84	0.7493	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			89.50340	69.162	12.84	0.2507	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			141.14680	158.850	13.45	0.4521	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			106.82630	83.870	12.90	0.2886	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			261.53310	294.505	12.96	0.6716	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			126.23310	100.605	12.96	0.3284	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			396.13760	439.314	12.73	0.8176	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			60.83760	45.414	12.73	0.1824	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			206.73310	234.331	13.07	0.5878	3,514,965.00	15,000	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			65.95810	49.594	12.76	0.1952	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			345.38690	385.170	12.81	0.7709	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			80.08690	61.270	12.81	0.2291	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			474.75440	522.244	12.62	0.8741	0.00	0	33,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			39.45440	28.344	12.62	0.1259	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			292.12630	327.770	12.90	0.7114	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			41.29380	29.785	12.63	0.1310	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			434.59720	480.018	12.68	0.8474	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			49.29720	36.118	12.68	0.1526	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			559.58980	610.627	12.51	0.9180	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			24.28980	16.727	12.51	0.0820	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			381.25810	423.493	12.76	0.8048	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			29.68570	20.802	12.55	0.0980	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			491.26200	539.526	12.60	0.8839	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			35.96200	25.626	12.60	0.1161	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			677.97590	733.288	12.87	0.9511	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			12.67590	9.388	12.87	0.0489	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			466.59380	513.685	12.63	0.8690	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			14.11850	10.469	12.71	0.0543	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			568.36850	619.716	12.50	0.9218	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			23.06850	15.815	12.50	0.0782	0.00	0	201
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			0.00000	198.111	13.30	0.5082	792,442.80	4,000	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			0.00000	197.411	13.30	0.4918	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			185.18170	207.787	13.28	0.5243	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			223.08170	187.087	13.28	0.4757	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			36.63360	41.051	17.41	0.1138	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,069.73360	1,015.351	17.41	0.8862	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.07700	0.089	22.22	0.0004	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,833.17700	3,774.389	22.22	0.9996	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,817.56300	1,876.242	16.67	0.9975	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.22520	0.204	18.13	0.0009	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.66300	0.542	16.67	0.0025	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,568.34350	1,626.809	15.63	0.9949	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			1.44350	1.109	15.63	0.0051	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			135.86550	150.959	14.49	0.3600	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			438.96550	395.258	14.49	0.6400	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,167.12520	2,225.904	18.13	0.9991	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			334.48560	369.382	13.39	0.6594	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			163.08560	139.182	13.39	0.3406	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			342.58600	375.217	13.63	0.6127	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			221.78600	195.517	13.63	0.3873	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,888.37190	1,947.070	15.76	0.9905	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			3.27190	2.970	15.76	0.0095	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			163.97500	178.624	15.58	0.3176	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			688.87500	644.524	15.58	0.6824	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			13.29280	15.359	29.15	0.0252	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,958.19280	3,901.259	29.15	0.9748	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,236.63800	2,295.495	16.94	0.9955	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.53800	1.395	16.94	0.0045	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			521.26520	558.728	13.58	0.6959	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			187.76520	166.128	13.58	0.3041	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			345.71720	369.822	14.31	0.5102	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			414.51720	379.422	14.31	0.4898	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			0.00000	365.460	14.38	0.5029	2,192,757.60	6,000	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			0.00000	392.760	14.38	0.4971	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			23.26960	25.121	28.58	0.0342	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,373.16960	4,315.821	28.58	0.9658	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,303.72690	2,362.694	16.29	0.9911	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			3.62690	3.394	16.29	0.0089	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,957.48830	2,016.103	15.37	0.9826	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			7.38830	6.803	15.37	0.0174	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			181.65330	194.202	16.38	0.2887	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			931.55330	884.902	16.38	0.7113	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			896.42920	944.373	13.33	0.8263	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			105.42920	94.073	13.33	0.1737	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			52.34540	55.803	21.85	0.0798	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,714.24540	2,658.303	21.85	0.9202	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			98.30470	104.769	19.14	0.1496	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,800.20470	1,747.269	19.14	0.8504	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.35520	1.552	28.13	0.0026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,633.25520	7,574.052	28.13	0.9974	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			87.54010	93.302	19.59	0.1337	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,949.44010	1,895.802	19.59	0.8663	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			261.75800	278.405	15.78	0.3652	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			783.65800	740.905	15.78	0.6348	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			47.37880	49.571	25.06	0.0646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,409.27880	3,352.071	25.06	0.9354	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			141.61760	150.791	17.80	0.2114	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,373.51760	1,323.291	17.80	0.7886	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			321.28200	341.366	15.17	0.4320	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			623.18200	583.866	15.17	0.5680	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			89.43460	95.320	19.51	0.1365	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,921.33460	1,867.820	19.51	0.8635	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			276.70290	294.223	15.61	0.3825	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			738.60290	696.723	15.61	0.6175	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			402.89180	427.492	14.51	0.5153	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			464.79180	429.992	14.51	0.4847	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			193.09090	205.432	16.73	0.2805	6,162,966.00	30,000	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			1,054.99090	1,007.932	16.73	0.7195	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			333.58640	354.366	15.06	0.4452	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			595.48640	556.866	15.06	0.5548	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			490.42280	520.788	14.14	0.5908	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			352.32280	323.288	14.14	0.4092	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			303.72190	322.803	15.34	0.4128	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			665.62190	625.303	15.34	0.5872	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			444.11280	472.180	14.32	0.5527	0.00	0	13,241

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	13.10	Put			406.01280	374.680	14.32	0.4473	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			595.14220	630.300	13.77	0.6680	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			257.04220	232.800	13.77	0.3320	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			373.54580	396.549	14.73	0.4864	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			515.44580	479.049	14.73	0.5136	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			540.72350	573.458	13.95	0.6294	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			302.62350	275.958	13.95	0.3706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			736.32490	777.091	13.34	0.7543	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			168.22490	149.591	13.34	0.2457	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			466.77820	495.986	14.23	0.5717	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			378.67820	348.486	14.23	0.4283	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			716.63690	756.677	13.39	0.7434	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			178.53690	159.177	13.39	0.2566	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,020.28550	1,070.581	13.41	0.8603	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			82.18550	73.081	13.41	0.1397	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			561.99210	595.690	13.88	0.6449	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			283.89210	258.190	13.88	0.3551	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			742.97130	783.980	13.32	0.7579	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			164.87130	146.480	13.32	0.2421	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,062.23170	1,113.288	13.43	0.8718	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			74.13170	65.788	13.43	0.1282	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			729.72080	770.244	13.36	0.7507	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			171.62080	152.745	13.36	0.2493	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,036.98570	1,087.590	13.42	0.8650	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			78.88570	70.090	13.42	0.1350	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,191.74450	1,244.829	13.47	0.9025	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			53.64450	47.329	13.47	0.0975	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			783.75770	828.595	13.32	0.7775	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			145.65770	131.095	13.32	0.2225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,104.81130	1,156.586	13.44	0.8827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			66.71130	59.086	13.44	0.1173	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,372.84440	1,428.966	13.74	0.9319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			34.74440	31.467	13.74	0.0681	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,053.79060	1,104.698	13.42	0.8696	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			75.69060	67.198	13.42	0.1304	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,236.03210	1,289.707	13.49	0.9114	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			47.93210	42.207	13.49	0.0886	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,562.36140	1,619.510	14.21	0.9513	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			24.26140	22.010	14.21	0.0487	11,004.90	500	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,156.69860	1,209.280	13.46	0.8949	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			58.59860	51.780	13.46	0.1051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,419.87930	1,476.291	13.86	0.9373	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			31.77930	28.791	13.86	0.0627	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,146.08510	2,204.809	15.63	0.9830	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			7.98510	7.309	15.63	0.0170	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,280.82190	1,335.048	13.50	0.9197	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			42.72190	37.548	13.50	0.0803	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,754.94160	1,812.815	14.69	0.9654	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			16.84160	15.315	14.69	0.0346	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,949.72740	2,008.105	15.16	0.9756	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			11.62740	10.605	15.16	0.0244	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,552.80450	1,609.910	14.19	0.9504	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			24.70450	22.410	14.19	0.0496	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,195.36330	2,254.154	15.75	0.9844	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			7.26330	6.654	15.75	0.0156	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,988.40380	4,047.766	20.61	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.30380	0.266	20.61	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,938.46130	3,997.817	20.61	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.36130	0.317	20.61	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,888.49280	3,947.876	20.61	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.39280	0.376	20.61	0.0009	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,024.33490	2,082.677	15.16	0.9753	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			12.43490	11.277	15.16	0.0247	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			190.15840	201.993	17.07	0.2645	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,178.25840	1,130.593	17.07	0.7355	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			28.64130	31.316	27.82	0.0384	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,736.74130	4,679.916	27.82	0.9616	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,368.49370	2,427.395	15.96	0.9865	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			6.59370	5.995	15.96	0.0135	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,034.11440	2,092.478	15.18	0.9757	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			12.21440	11.078	15.18	0.0243	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			625.76580	658.199	13.96	0.6338	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			339.16580	311.799	13.96	0.3662	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			217.06120	228.847	17.73	0.2565	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,447.06120	1,398.947	17.73	0.7435	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,505.51660	1,559.849	13.70	0.9139	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			55.51660	49.949	13.70	0.0861	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			645.56260	678.011	14.02	0.6269	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			365.56260	338.111	14.02	0.3731	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			578.69830	608.562	14.31	0.5818	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			438.69830	408.662	14.31	0.4182	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,734.96130	1,790.853	14.13	0.9295	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			46.96130	42.753	14.13	0.0705	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			147.98610	155.701	19.85	0.1680	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,259.98610	2,207.601	19.85	0.8320	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,586.10430	1,641.211	13.78	0.9049	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			67.20430	62.011	13.78	0.0951	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			223.87510	235.396	18.45	0.2390	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,744.97510	1,696.196	18.45	0.7610	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,036.56990	1,080.937	13.48	0.7656	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			211.96990	196.037	13.48	0.2344	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			27.13590	24.822	15.04	0.0388	0.00	0	1,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			53.59370	49.226	14.20	0.0733	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,819.04870	1,874.707	14.12	0.9221	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			57.24870	52.607	14.12	0.0779	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			143.27020	145.254	22.83	0.1337	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,281.47020	3,223.154	22.83	0.8663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,338.93590	2,396.922	15.04	0.9612	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,891.79620	6,832.476	26.48	0.9742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			249.49710	261.794	18.52	0.2498	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,787.69710	1,739.694	18.52	0.7502	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			166.74740	174.700	20.42	0.1691	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,554.94740	2,502.600	20.42	0.8309	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,865.39370	1,921.326	14.20	0.9267	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,935.82630	2,877.991	21.41	0.8557	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			341.67170	358.181	17.13	0.3338	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,289.87170	1,246.081	17.13	0.6662	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			293.55470	307.761	17.80	0.2905	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,521.75470	1,475.661	17.80	0.7095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.59620	24.576	26.48	0.0258	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,658.08370	1,611.127	18.19	0.7313	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			471.04460	493.418	15.81	0.4412	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			869.24460	831.318	15.81	0.5588	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			422.64580	442.941	16.24	0.4026	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,000.84580	960.841	16.24	0.5974	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			147.62630	150.091	21.41	0.1443	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,209.60100	1,166.735	16.89	0.6489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			869.27900	906.231	13.63	0.6956	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			307.47900	284.131	13.63	0.3044	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			644.60130	674.199	14.65	0.5655	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			542.80130	512.099	14.65	0.4345	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			269.88370	283.227	18.19	0.2687	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			724.36920	689.171	15.31	0.5095	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,246.48380	1,294.363	13.40	0.8273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			144.68380	132.263	13.40	0.1727	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,030.27360	1,074.416	13.47	0.7612	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			218.47360	202.316	13.47	0.2388	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			361.40100	378.835	16.89	0.3511	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			281.83990	260.229	13.51	0.2874	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,415.76470	1,466.113	13.36	0.8681	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			103.96470	94.013	13.36	0.1319	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,407.48210	1,457.695	13.36	0.8663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			105.68210	95.595	13.36	0.1337	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			536.16920	561.271	15.31	0.4905	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			114.59280	103.944	13.37	0.1429	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,501.67040	1,554.957	13.52	0.8823	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			89.87040	82.857	13.52	0.1177	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,457.49940	1,510.376	13.44	0.8754	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			95.69940	88.276	13.44	0.1246	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			903.63990	942.329	13.51	0.7126	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			102.26600	92.839	13.37	0.1304	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,636.04760	1,690.455	13.78	0.9011	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			74.24760	68.355	13.78	0.0989	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,608.96070	1,663.156	13.73	0.8975	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			77.16070	71.056	13.73	0.1025	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,366.39280	1,416.044	13.37	0.8571	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,537.23760	1,590.840	13.59	0.8875	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			85.43760	78.740	13.59	0.1125	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,424.06600	1,474.939	13.37	0.8696	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,677.33720	1,731.570	13.79	0.8981	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			79.93720	73.769	13.79	0.1019	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			234.10190	245.405	19.22	0.2252	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,086.70190	2,037.605	19.22	0.7748	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			238.24980	249.302	19.97	0.2116	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,434.24980	2,384.702	19.97	0.7884	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,753.79470	1,808.656	13.86	0.8930	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			89.79470	84.056	13.86	0.1070	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,839.33500	1,892.910	13.88	0.8891	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			101.13500	94.010	13.88	0.1109	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			245.77210	255.915	20.79	0.2002	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,837.57210	2,787.015	20.79	0.7998	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			159.65400	149.743	13.39	0.1637	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			331.42390	344.582	19.38	0.2619	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,218.92390	2,171.182	19.38	0.7381	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,522.15400	1,573.143	13.39	0.8363	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			864.21690	895.646	14.74	0.6015	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			584.41690	554.847	14.74	0.3985	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			859.94180	891.264	14.76	0.5992	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			590.14180	560.464	14.76	0.4008	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			855.69640	886.906	14.79	0.5969	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			595.89640	566.106	14.79	0.4031	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			869.59670	901.527	14.76	0.6010	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			590.09670	560.927	14.76	0.3990	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			865.36110	897.166	14.78	0.5987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			595.86110	566.566	14.78	0.4013	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			420.76410	436.796	18.32	0.3225	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,771.26410	1,726.196	18.32	0.6775	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,576.79610	1,627.949	13.51	0.8413	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			157.29610	147.349	13.51	0.1587	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			873.86210	905.918	14.73	0.6032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			584.36210	555.318	14.73	0.3968	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,927.56070	1,980.776	13.92	0.8862	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			111.56070	103.476	13.92	0.1138	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			276.73680	278.977	21.99	0.1972	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	28/06/2016	Foreign Exchange Option	16.62	Put			3,280.73680	3,221.677	21.99	0.8028	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			306.57130	310.219	23.48	0.1974	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,750.07130	3,691.919	23.48	0.8026	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,007.85120	2,060.099	13.95	0.8841	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			121.35120	111.799	13.95	0.1159	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,347.90200	1,389.428	13.77	0.7481	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			324.90200	304.328	13.77	0.2519	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			447.52900	460.039	19.38	0.3012	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,244.52900	2,194.939	19.38	0.6988	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,089.65050	2,140.417	13.94	0.8833	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			129.75050	118.417	13.94	0.1167	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			345.79000	348.601	25.15	0.1994	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,285.89000	4,226.601	25.15	0.8006	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,122.79700	1,153.561	14.77	0.6390	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			603.09700	571.861	14.77	0.3610	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,118.40660	1,149.044	14.79	0.6371	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			608.70660	577.344	14.79	0.3629	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,114.03930	1,144.557	14.82	0.6351	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			614.33930	582.857	14.82	0.3649	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,133.44610	1,163.441	14.76	0.6404	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			603.84610	571.841	14.76	0.3596	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,129.05030	1,158.913	14.78	0.6385	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			609.45030	577.313	14.78	0.3615	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,124.67760	1,154.408	14.81	0.6365	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			615.07760	582.808	14.81	0.3635	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,179.25900	2,231.361	14.01	0.8817	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			137.25900	127.361	14.01	0.1183	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			351.50200	357.445	25.72	0.1934	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,759.50200	4,703.445	25.72	0.8066	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			324.68950	339.700	25.68	0.1808	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,182.98950	5,136.200	25.68	0.8192	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,255.62000	2,306.757	14.02	0.8813	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			143.92000	133.257	14.02	0.1187	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,343.20040	2,394.035	13.99	0.8817	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			149.40040	138.535	13.99	0.1183	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			307.01970	315.756	25.53	0.1659	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,713.21970	5,660.256	25.53	0.8341	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,726.47570	1,770.953	13.92	0.7764	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			332.77570	315.653	13.92	0.2236	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,719.27090	1,763.675	13.92	0.7749	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			335.57090	318.375	13.92	0.2251	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,712.90400	1,756.409	13.92	0.7734	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			339.20400	321.109	13.92	0.2266	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,364.88850	1,395.973	14.94	0.6639	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			628.78850	598.273	14.94	0.3361	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			277.71210	285.358	25.02	0.1521	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	19/12/2016	Foreign Exchange Option	19.81	Put			6,041.61210	5,987.658	25.02	0.8479	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,397.28940	2,449.296	13.97	0.8821	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			151.18940	141.596	13.97	0.1179	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,374.06080	1,405.313	14.89	0.6674	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			617.96080	587.613	14.89	0.3326	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,369.46390	1,400.632	14.91	0.6656	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			623.36390	592.932	14.91	0.3344	0.00	0	0
<b>Total \$ / R Option</b>												<b>12,674,136.30</b>	<b>55,500</b>	<b>1,826,755</b>
<b>Total \$ / R</b>												<b>1,542,855,550.90</b>	<b>172,974</b>	<b>2,621,698</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.99390		12.93530			0.0000	2,715,725.10	209	1,305
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.19750		13.13810			0.0000	805,047.50	61	288
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.42210		13.36180			0.0000	67,110.50	5	145
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.64060		13.57950			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>3,587,883.10</b>	<b>275</b>	<b>1,745</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			124,699.00710	130,513.590	15.86	0.9933	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			169.00710	123.590	15.86	0.0067	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			123,704.75520	129,518.711	15.82	0.9930	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			174.75520	128.711	15.82	0.0070	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			122,710.70760	128,523.078	15.77	0.9928	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			180.70760	133.078	15.77	0.0072	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3,798.43900	3,437.732	13.62	0.0740	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			131,699.56790	137,248.929	13.60	0.9248	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3,889.56790	3,498.929	13.60	0.0752	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			133,540.48960	139,127.556	13.64	0.9272	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3,730.48960	3,377.556	13.64	0.0728	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			132,608.43900	138,187.732	13.62	0.9260	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			114,690.28070	119,315.292	13.43	0.7990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			17,510.28070	16,105.292	13.43	0.2010	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			113,941.72520	118,553.877	13.44	0.7967	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			17,761.72520	16,343.877	13.44	0.2033	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			113,195.72900	117,794.977	13.44	0.7944	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			18,015.72900	16,584.977	13.44	0.2056	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			81,247.80360	84,270.251	15.08	0.5701	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			67,297.80360	64,210.251	15.08	0.4299	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			80,857.48380	83,868.197	15.11	0.5680	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			67,907.48380	64,808.197	15.11	0.4320	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			80,469.97290	83,469.007	15.13	0.5658	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			68,519.97290	65,409.007	15.13	0.4342	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>3,587,883.10</b>	<b>275</b>	<b>1,745</b>
£ / R	On	14/09/2015	Foreign Exchange Future			20.34960		20.18190			0.0000	20,512,396.80	1,008	26,625

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 Future			20.65820		20.48830			0.0000	12,601,502.00	610	6,565
£ / R	On	14/03/2016	Foreign Exchange Future			21.00230		20.83020			0.0000	0.00	0	1,022
£ / R	On	13/06/2016	Foreign Exchange Future			21.33920		21.16600			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>33,113,898.80</b>	<b>1,618</b>	<b>34,212</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,201.90000	9,369.600	14.30	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	14.30	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,183.49900	2,350.702	17.02	0.9962	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			1.59900	1.102	17.02	0.0038	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,024.22630	2,191.201	16.57	0.9946	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			2.32630	1.601	16.57	0.0054	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,249.69230	1,415.347	13.11	0.9788	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			7.79230	5.747	13.11	0.0212	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,239.82950	1,405.444	13.07	0.9785	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			7.92950	5.844	13.07	0.0215	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,229.96930	1,395.543	13.02	0.9781	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			8.06930	5.943	13.02	0.0219	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			138.74930	189.408	11.63	0.4141	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			456.84930	339.808	11.63	0.5859	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,685.76910	1,852.526	15.22	0.9899	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			3.86910	2.926	15.22	0.0101	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,020.06600	2,186.078	11.99	0.9528	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			31.76600	27.878	11.99	0.0472	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,010.74800	2,176.321	11.97	0.9524	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			32.44800	28.121	11.97	0.0476	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,245.97230	1,385.380	11.99	0.8333	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			157.67230	127.180	11.99	0.1667	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			835.72120	947.666	12.26	0.6932	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			347.42120	289.465	12.26	0.3068	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			653.93140	749.146	12.42	0.6043	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			495.63140	420.947	12.42	0.3957	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			470.38040	537.720	12.76	0.4842	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			752.08040	649.520	12.76	0.5158	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,350.61820	2,519.121	12.89	0.9655	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			22.31820	20.921	12.89	0.0345	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,029.39440	2,195.836	12.02	0.9532	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			31.09440	27.636	12.02	0.0468	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			276.14100	316.973	13.85	0.3174	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,287.84100	1,158.773	13.85	0.6826	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,635.98920	2,804.776	13.65	0.9733	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			17.68920	16.576	13.65	0.0267	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,835.38040	1,978.788	12.34	0.8444	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			195.18040	166.488	12.34	0.1556	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,827.37220	1,970.543	12.34	0.8431	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			197.17220	168.243	12.34	0.1569	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,819.38350	1,962.312	12.34	0.8418	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			199.18350	170.012	12.34	0.1582	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,350.45400	1,445.092	12.72	0.6590	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			674.45400	595.892	12.72	0.3410	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,345.33400	1,439.667	12.73	0.6574	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			679.33400	600.467	12.73	0.3426	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,340.23950	1,434.268	12.74	0.6558	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			684.23950	605.068	12.74	0.3442	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>101,580</b>
<b>Total £ / R</b>												<b>33,113,898.80</b>	<b>1,618</b>	<b>135,792</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10448		0.10401			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10629		0.10581			0.0000	0.00	0	5,878
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10836		0.10787			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,902</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			17.34360	20.056	14.71	0.1025	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			616.24360	572.156	14.71	0.8975	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,401.22160	1,447.966	16.84	0.9995	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.12160	0.066	16.84	0.0005	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			417.64290	458.672	11.27	0.9257	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			16.54290	10.772	11.27	0.0743	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,587.48700	1,634.790	14.53	0.9812	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.58700	6.090	14.53	0.0188	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			675.78670	711.939	12.90	0.8101	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			94.88670	83.239	12.90	0.1899	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			192.48110	204.744	14.89	0.3560	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			611.58110	576.044	14.89	0.6440	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			934.35520	969.600	13.61	0.7972	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			147.15520	133.300	13.61	0.2028	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			404.86830	421.982	15.17	0.4708	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			617.66830	585.682	15.17	0.5292	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			187.25760	196.008	17.70	0.2436	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,400.05760	1,359.708	17.70	0.7564	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>5,902</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.34630		14.33110			0.0000	7,775,694.60	542	36,247
€ / R	On	21/09/2015	Foreign Exchange Future			14.36650		14.35130			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.46280		14.44760			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.59410		14.57880			0.0000	7,793,249.40	534	40,556
€ / R	On	25/01/2016	Foreign Exchange Future			14.72670		14.71110			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.87240		14.85700			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			15.15240		15.13620			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.46260		15.44560			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
<b>Total € / R Future</b>												<b>15,568,944.00</b>	<b>1,076</b>	<b>80,253</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,332.96040	1,347.803	15.07	0.9923	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			1.86040	1.503	15.07	0.0077	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,303.15460	1,317.963	14.94	0.9915	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			107.70810	106.915	13.36	0.3213	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			376.60810	360.615	13.36	0.6787	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			51.13830	49.544	14.27	0.1695	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			1.33810	1.076	15.50	0.0055	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,412.52930	1,427.450	15.41	0.9941	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			1.42930	1.150	15.41	0.0059	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			21.61180	20.293	15.46	0.0761	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			940.51180	923.993	15.46	0.9239	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			21.10620	19.800	15.50	0.0744	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			2.05460	1.663	14.94	0.0085	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			180.26890	181.401	12.69	0.4798	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			229.16890	215.101	12.69	0.5202	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.63310	0.507	16.20	0.0026	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,432.43810	1,447.376	15.50	0.9945	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			950.00620	933.500	15.50	0.9256	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			620.03830	603.243	14.27	0.8305	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			22.13070	20.798	15.43	0.0779	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			931.03070	914.498	15.43	0.9221	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,071.22040	2,086.396	17.75	0.9995	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.12040	0.096	17.75	0.0005	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,631.73310	1,646.807	16.20	0.9974	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			233.29040	235.896	12.73	0.5267	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			221.99040	209.396	12.73	0.4733	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			228.42880	230.904	12.73	0.5195	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			227.12880	214.404	12.73	0.4805	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			80.63220	79.831	14.11	0.2274	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			579.33220	563.331	14.11	0.7726	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			238.22200	240.960	12.72	0.5338	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			216.92200	204.460	12.72	0.4662	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			381.45650	387.477	13.13	0.5658	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			283.85650	274.677	13.13	0.4342	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			178.98120	179.599	14.26	0.3189	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			651.38120	636.799	14.26	0.6811	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			391.76250	398.035	13.11	0.5755	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			274.16250	265.235	13.11	0.4245	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			386.58620	392.731	13.12	0.5706	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			278.98620	269.931	13.12	0.4294	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,559.49200	1,574.830	13.34	0.9371	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			30.69200	30.730	13.34	0.0629	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			833.59110	846.044	12.81	0.7622	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			154.79110	151.944	12.81	0.2378	0.00	0	6,076

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	16.50	Call			83.61800	81.707	17.79	0.1191	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,004.81800	1,987.607	17.79	0.8809	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			583.34180	591.908	13.26	0.6220	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			304.54180	297.808	13.26	0.3780	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,629.84490	3,645.089	18.29	0.9978	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.04490	0.989	18.29	0.0022	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			302.58400	304.753	14.40	0.3856	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			713.78400	700.653	14.40	0.6144	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			299.76250	301.858	14.42	0.3827	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			720.96250	707.758	14.42	0.6173	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			296.96490	298.990	14.44	0.3797	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			728.16490	714.891	14.44	0.6203	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			457.30300	461.366	14.12	0.4631	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			666.20300	654.666	14.12	0.5369	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			574.68940	582.064	13.60	0.5500	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			483.58940	475.364	13.60	0.4500	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			570.18380	577.485	13.62	0.5470	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			489.08380	480.785	13.62	0.4530	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			481.96250	486.540	13.98	0.4825	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			620.86250	609.840	13.98	0.5175	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			579.23000	586.677	13.59	0.5531	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			478.13000	469.977	13.59	0.4469	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,585.12490	1,570.590	16.44	0.7259	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,868.28140	1,884.378	13.19	0.9130	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			61.28140	61.978	13.19	0.0870	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			652.84100	644.954	14.05	0.4858	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,731.45120	1,747.506	12.99	0.8966	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			74.45120	75.106	12.99	0.1034	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,193.70160	1,208.526	12.78	0.7838	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			186.70160	186.126	12.78	0.2162	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			292.12490	292.990	16.44	0.2741	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			226.64600	225.518	12.77	0.2502	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			269.61090	270.003	16.73	0.2544	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,712.61090	1,697.603	16.73	0.7456	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,062.30810	1,076.456	12.77	0.7427	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			235.30810	234.056	12.77	0.2573	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			609.84100	617.354	14.05	0.5142	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			229.50800	228.339	12.77	0.2526	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			555.58480	562.052	14.33	0.4780	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			748.58480	739.652	14.33	0.5220	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,090.80940	1,105.122	12.77	0.7521	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			223.80940	222.722	12.77	0.2479	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,083.64600	1,097.918	12.77	0.7498	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,076.50800	1,090.739	12.77	0.7474	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			743.92160	755.669	14.63	0.5071	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			857.72160	853.269	14.63	0.4929	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	15.26	Call			740.41770	752.122	14.64	0.5052	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			851.23980	846.836	14.61	0.4909	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			864.21770	859.722	14.64	0.4948	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			538.86600	547.377	15.90	0.3866	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,362.66600	1,354.977	15.90	0.6134	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,247.97270	1,264.166	12.92	0.7300	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			311.77270	311.766	12.92	0.2700	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			747.43980	759.236	14.61	0.5091	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,158.55000	1,174.953	14.06	0.6208	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			652.95000	652.353	14.06	0.3792	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,154.11920	1,170.455	14.08	0.6190	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			658.51920	657.855	14.08	0.3810	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,149.71590	1,165.972	14.09	0.6172	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			664.11590	663.372	14.09	0.3828	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>294,140</b>
<b>Total € / R</b>												<b>15,568,944.00</b>	<b>1,076</b>	<b>374,393</b>
AUS / R	On	14/09/2015	Foreign Exchange Future			9.52690		9.53020			0.0000	4,763,450.00	500	2,319
AUS / R	On	11/12/2015	Foreign Exchange Future			9.62990		9.63300			0.0000	0.00	0	8,883
AUS / R	On	14/03/2016	Foreign Exchange Future			9.75130		9.75420			0.0000	0.00	0	1,975
AUS / R	On	13/06/2016	Foreign Exchange Future			9.87280		9.87550			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>4,763,450.00</b>	<b>500</b>	<b>13,177</b>
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			833.63200	836.706	15.46	0.9757	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.11780	3.861	15.33	0.0260	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			813.91780	816.961	15.33	0.9740	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.97200	3.731	15.39	0.0251	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			823.77200	826.831	15.39	0.9749	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.83200	3.606	15.46	0.0243	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.44010	1.441	18.76	0.0044	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,384.17770	2,381.087	19.21	0.9964	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.17770	1.187	19.21	0.0036	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,334.30240	2,331.208	18.98	0.9960	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.30240	1.308	18.98	0.0040	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,284.44010	2,281.341	18.76	0.9956	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			483.16100	478.742	11.86	0.6270	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			238.96100	237.442	11.86	0.3730	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			494.57620	490.061	11.84	0.6361	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			230.37620	228.761	11.84	0.3639	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			488.84500	484.376	11.85	0.6316	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			234.64500	233.076	11.85	0.3684	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			599.47650	598.798	13.37	0.5473	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			381.72920	378.374	13.40	0.4496	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			606.22920	605.574	13.40	0.5504	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			388.25750	384.853	13.35	0.4558	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	13/06/2016	Foreign Exchange Option	10.08	Put			592.75750	592.053	13.35	0.5442	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			384.97650	381.598	13.37	0.4527	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>4,763,450.00</b>	<b>500</b>	<b>13,177</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.93490		9.86400			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.08750		10.01530			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			267.32370	324.018	11.77	0.8309	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			43.32370	29.118	11.77	0.1691	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			259.88750	315.914	11.78	0.8224	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			45.88750	31.014	11.78	0.1776	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			252.55970	307.901	11.79	0.8136	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			48.55970	33.001	11.79	0.1864	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			144.68210	164.590	14.21	0.3261	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			619.38210	567.090	14.21	0.6739	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			142.56030	162.226	14.24	0.3222	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			627.26030	574.726	14.24	0.6778	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			140.46850	159.898	14.27	0.3183	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			635.16850	582.398	14.27	0.6817	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			417.30910		375.97490			0.0000	0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			215.96490	257.299		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			215.98490	257.319		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			215.97490	257.309		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total CF CANDCO CAGH Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGH</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CHF / R	On	14/09/2015	Foreign Exchange Future			13.30210		13.23230			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.55680		13.48560			0.0000	0.00	0	7,345
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,896</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			484.34160	543.219	13.02	0.8701	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			42.04160	31.119	13.02	0.1299	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			476.10670	534.587	13.01	0.8654	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			43.80670	32.487	13.01	0.1346	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			467.93010	526.002	13.01	0.8607	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			45.63010	33.902	13.01	0.1393	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			248.17900	269.663	14.95	0.3632	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			772.57900	722.863	14.95	0.6368	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			253.19190	275.051	14.90	0.3691	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			757.59190	708.251	14.90	0.6309	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			250.67400	272.342	14.93	0.3662	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			765.07400	715.542	14.93	0.6338	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,896</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.01200		2.00170			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.02800		2.01620			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			260.50680	209.267	12.17	0.4218	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			231.42230	277.097	12.24	0.5186	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			314.42230	257.097	12.24	0.4814	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			334.82530	392.351	12.35	0.6346	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			217.82530	172.351	12.35	0.3654	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			277.50680	329.267	12.17	0.5782	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			670.56140	732.712	14.13	0.5604	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			608.56140	552.712	14.13	0.4396	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			776.62700	845.189	14.17	0.6093	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			514.62700	465.189	14.17	0.3907	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			722.35160	787.720	14.15	0.5850	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			560.35160	507.720	14.15	0.4150	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			1.92250		1.92080			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.95680		1.95510			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,811.20570	1,827.727	15.82	0.9904	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			3.20570	2.727	15.82	0.0096	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,711.80040	1,728.207	15.34	0.9885	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			3.80040	3.207	15.34	0.0115	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,612.52630	1,628.790	14.86	0.9863	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			4.52630	3.790	14.86	0.0137	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			466.25920	476.245	14.22	0.4322	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
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			815.25920	808.245	14.22	0.5678	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			433.29140	442.929	14.35	0.4088	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			882.29140	874.929	14.35	0.5912	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			402.52180	411.810	14.48	0.3862	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			951.52180	943.810	14.48	0.6138	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12570		0.12570			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12460		0.12490			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12310		0.12380			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06490		0.06450			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06120		0.06070			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05840		0.05790			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.51370		8.47980			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.52350		8.49020			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.59820		8.56490			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.69150		8.65850			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			134.58210	158.498	11.31	0.7297	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			44.78210	34.798	11.31	0.2703	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			127.78540	150.976	11.25	0.7144	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			47.98540	37.276	11.25	0.2856	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			121.16060	143.604	11.18	0.6984	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			51.36060	39.904	11.18	0.3016	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.86310	3.354	12.49	0.0302	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			602.66310	569.854	12.49	0.9698	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.70000	3.162	12.54	0.0286	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			612.50000	579.662	12.54	0.9714	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.54650	2.982	12.59	0.0271	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			622.34650	589.482	12.59	0.9729	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			67.48340	72.033	12.26	0.2195	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			592.58340	563.833	12.26	0.7805	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			66.09390	70.550	12.29	0.2155	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			601.19390	572.350	12.29	0.7845	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			64.73630	69.100	12.33	0.2116	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
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			609.83630	580.900	12.33	0.7884	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			168.32860	175.975	13.24	0.3256	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			649.82860	624.475	13.24	0.6744	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			166.25390	173.781	13.27	0.3222	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			657.75390	632.281	13.27	0.6778	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			164.21060	171.640	13.30	0.3187	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			665.71060	640.140	13.30	0.6813	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10410		1.10790			0.0000	62,933.70	57	516
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10580		1.10970			0.0000	0.00	0	2,690
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10810		1.11190			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>62,933.70</b>	<b>57</b>	<b>3,206</b>
<b>Total QUANTO € / \$</b>												<b>62,933.70</b>	<b>57</b>	<b>3,206</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,666.49000		22,582.76000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.45120		4.50910			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.40130		4.46680			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			34.21800	20.789	15.24	0.2046	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			135.11800	179.589	15.24	0.7954	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			40.11310	24.776	15.19	0.2350	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			121.01310	163.575	15.19	0.7650	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			37.07440	22.710	15.21	0.2194	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			127.97440	171.510	15.21	0.7806	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			149.59810	119.866	16.11	0.4304	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			172.79810	208.567	16.11	0.5696	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			145.14860	116.055	16.12	0.4208	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			178.34860	214.755	16.12	0.5792	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			140.79760	112.335	16.13	0.4113	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			183.99760	221.035	16.13	0.5887	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.60920		1.60480			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.56980		1.56410			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	130
Total ZMW / R									0.00	0	130
Total Futures									1587278524.20	121,000	1,062,637
Total Options									12674136.30	55,500	2,230,475
<b>Grand Total:</b>									<b>1,599,952,660.50</b>	<b>176,500</b>	<b>3,293,112</b>