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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/09/2015 Foreign Exchange Future			13.49250		13.55500			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.49250		13.55500			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.50380		13.56890			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.50840		13.57370			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.51550		13.58090			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.52020		13.58560			0.0000	0.00	0	400
\$ / R On 02/10/2015 Foreign Exchange Future			13.52490		13.59040			0.0000	0.00	0	1,000
\$ / R On 06/10/2015 Foreign Exchange Future			13.53430		13.59990			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.54140		13.60710			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.55080		13.61660			0.0000	0.00	0	2,726
\$ / R On 14/10/2015 Foreign Exchange Future			13.55320		13.61900			0.0000	0.00	0	1,000
\$ / R On 20/10/2015 Foreign Exchange Future			13.56730		13.63330			0.0000	0.00	0	600
\$ / R On 28/10/2015 Foreign Exchange Future			13.58620		13.65230			0.0000	0.00	0	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.60510		13.67140			0.0000	0.00	0	0
\$ / R On 10/11/2015 Foreign Exchange Future			13.61700		13.68330			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.63350		13.70000			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.63590		13.70240			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.64070		13.70730			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.65040		13.71700			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.65280		13.71940			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.68410		13.75110			0.0000	0.00	0	276

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			13.69130		13.75840			0.0000	944,179,430.60	68,962	689,790
\$ / R	On	21/12/2015	Foreign Exchange Future			13.71570		13.78300			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			13.77240		13.84040			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.80690		13.87540			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.84630		13.91530			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.86360		13.93280			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.87840		13.94780			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.91530		13.98520			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.92270		13.99270			0.0000	87,016,875.00	6,250	56,292
\$ / R	On	29/03/2016	Foreign Exchange Future			13.96050		14.03080			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.03130		14.10220			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.10970		14.18120			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.13500		14.20660			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.14250		14.21430			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.15270		14.22450			0.0000	7,783,985.00	550	21,788
\$ / R	On	28/06/2016	Foreign Exchange Future			14.19130		14.26410			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.26650		14.34160			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.30540		14.38160			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.34430		14.42170			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.37290		14.45110			0.0000	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Future			14.37810		14.45650			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.39620		14.47520			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.40660		14.48480			0.0000	0.00	0	1,125
\$ / R	On	28/09/2016	Foreign Exchange Future			14.42790		14.50580			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.49430		14.57090			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.57250		14.64770			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.61040		14.68490			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.62220		14.69650			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			14.82130		14.89190			0.0000	0.00	0	0
Total \$ / R Future												1,038,980,290.60	75,762	779,744
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call			108.32030	41.267	19.11	0.4213	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put			73.32030	68.767	19.11	0.5787	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call			154.88820	78.329	19.36	0.6241	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put			49.88820	35.829	19.36	0.3759	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			561.22320	495.479	26.61	0.9711	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			6.22320	2.979	26.61	0.0289	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Call			37.92660	13.707	25.02	0.1137	0.00	0	3,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.80	Put			282.92660	321.207	25.02	0.8863	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			580.51280	515.056	26.84	0.9749	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			5.51280	2.556	26.84	0.0251	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			71.07670	46.413	23.11	0.1864	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			432.17670	472.613	23.11	0.8136	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			519.98910	453.437	19.04	0.8447	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			36.28910	35.037	19.04	0.1553	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,780.91530	2,715.509	30.66	1.0000	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	28/09/2015	Foreign Exchange Option	10.80	Put		0.01530	0.009	30.66	0.0000	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call		2,430.94620	2,365.533	28.80	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put		0.04620	0.033	28.80	0.0002	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call		2,181.02010	2,115.587	27.46	0.9995	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		3,219.69140	3,284.994	38.99	0.9982	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put		0.12010	0.087	27.46	0.0005	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		395.93100	334.050	18.46	0.7067	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		85.03100	88.550	18.46	0.2933	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call		85.61730	60.949	21.72	0.2008	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put		504.71730	545.449	21.72	0.7992	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		0.59140	0.494	38.99	0.0018	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call		801.90050	733.243	17.70	0.9387	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put		16.30050	13.043	17.70	0.0613	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Call		224.33560	179.470	19.39	0.4557	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	13.59	Put		228.73560	249.270	19.39	0.5443	1,523,038.48	6,110	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Call		203.23870	161.115	19.65	0.4201	984,413.26	6,110	6,110
\$ / R	On	30/09/2015	Foreign Exchange Option	13.64	Put		257.63870	280.915	19.65	0.5799	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call		299.85500	245.648	18.68	0.5482	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put		179.45500	190.748	18.68	0.4518	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put		107.34120	110.951	17.57	0.2998	0.00	0	5,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call		457.24120	395.251	17.57	0.7002	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call		149.95120	117.549	20.23	0.2781	0.00	0	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put		522.85120	556.149	20.23	0.7219	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		776.16090	707.877	16.05	0.8778	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		39.56090	37.077	16.05	0.1222	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Call		197.37420	159.291	19.31	0.3359	0.00	0	0
\$ / R	On	14/10/2015	Foreign Exchange Option	13.89	Put		468.37420	496.091	19.31	0.6641	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Call		321.66220	271.568	17.97	0.4781	0.00	0	0
\$ / R	On	20/10/2015	Foreign Exchange Option	13.63	Put		318.36220	334.268	17.97	0.5219	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		16.85270	13.456	32.15	0.0247	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,344.55270	3,407.256	32.15	0.9753	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		2,852.89180	2,786.618	22.61	0.9986	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.59180	0.418	22.61	0.0014	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,503.52980	2,437.090	21.17	0.9971	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		1.22980	0.890	21.17	0.0029	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		396.37610	342.245	17.70	0.5248	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		304.07610	316.045	17.70	0.4752	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		1,005.68100	935.770	15.93	0.8768	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		54.28100	50.670	15.93	0.1232	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		776.98030	710.606	16.21	0.7826	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		105.58030	105.506	16.21	0.2174	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Call		796.74900	730.447	16.14	0.7779	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	13.00	Put		113.44900	113.447	16.14	0.2221	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Call		353.03220	307.087	18.49	0.4372	0.00	0	10,000
\$ / R	On	10/11/2015	Foreign Exchange Option	13.81	Put		479.73220	500.087	18.49	0.5628	0.00	0	0
\$ / R	On	10/11/2015	Foreign Exchange Option	14.25	Call		226.05360	192.509	20.13	0.2957	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	10/11/2015	Foreign Exchange Option	14.25	Put			792.75360	825.509	20.13	0.7043	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			721.21360	656.463	16.44	0.7132	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			171.21360	172.963	16.44	0.2868	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			712.86550	648.508	16.52	0.7044	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			180.46550	182.608	16.52	0.2956	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			741.46430	676.515	16.47	0.7153	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			174.16430	175.815	16.47	0.2847	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Call			350.81780	308.277	18.98	0.3997	0.00	0	5,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.99	Put			623.81780	647.877	18.98	0.6003	0.00	0	0
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			463.55650	412.143	17.88	0.5046	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			426.55650	441.743	17.88	0.4954	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			971.58230	901.482	15.85	0.8165	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			102.18230	98.682	15.85	0.1835	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			909.08580	839.449	15.89	0.7914	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			119.68580	116.649	15.89	0.2086	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			835.05060	768.390	16.12	0.7557	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,780.63770	3,839.043	32.91	0.9472	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,921.73460	2,854.577	20.67	0.9956	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			2.33460	1.777	20.67	0.0044	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,573.55350	2,506.037	19.45	0.9919	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			4.15350	3.237	19.45	0.0081	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			458.28780	475.178	18.08	0.5123	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,153.19730	1,082.583	15.73	0.8764	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			63.79730	59.783	15.73	0.1236	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			402.40390	355.963	18.51	0.4464	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			533.00390	553.163	18.51	0.5536	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			50.03770	41.843	32.91	0.0528	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			255.31290	260.858	16.93	0.3603	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			589.44520	530.757	17.20	0.6006	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			300.04520	307.957	17.20	0.3994	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			481.72410	428.822	17.80	0.5167	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			412.32410	426.022	17.80	0.4833	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			447.68780	397.978	18.08	0.4877	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			145.65060	145.590	16.12	0.2443	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			697.93390	634.939	16.69	0.6751	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			218.53390	222.139	16.69	0.3249	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			691.85520	629.069	16.71	0.6712	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			222.45520	226.269	16.71	0.3288	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			644.71290	583.658	16.93	0.6397	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,452.31720	1,379.595	15.43	0.9242	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			41.21720	35.495	15.43	0.0758	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			662.60460	685.755	18.94	0.5803	0.00	0	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			542.46520	489.000	17.77	0.5278	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			444.06520	457.700	17.77	0.4722	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			355.02630	315.573	19.58	0.3693	234,786.01	744	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			796.62630	824.273	19.58	0.6307	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call		444.33170	397.944	18.60	0.4486	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put		595.93170	616.644	18.60	0.5514	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call		555.94620	501.704	17.69	0.5379	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put		427.54620	440.404	17.69	0.4621	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		414.21100	370.019	18.90	0.4225	18,685,984.75	50,500	51,500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		655.81100	678.719	18.90	0.5775	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Call		546.92570	493.202	17.74	0.5312	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.65	Put		438.52570	451.902	17.74	0.4688	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call		574.40090	519.137	17.57	0.5515	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put		406.00090	417.837	17.57	0.4485	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		516.41670	464.829	17.95	0.5079	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		478.01670	493.529	17.95	0.4921	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call		560.50670	506.010	17.66	0.5413	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put		422.10670	434.710	17.66	0.4587	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		669.83980	609.959	17.04	0.6180	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		311.43980	318.659	17.04	0.3820	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call		551.41750	497.435	17.71	0.5345	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put		433.01750	446.135	17.71	0.4655	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		617.98020	560.473	17.32	0.5827	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		359.58020	369.173	17.32	0.4173	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call		772.62940	708.913	16.53	0.6824	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put		234.22940	237.613	16.53	0.3176	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		569.73390	514.724	17.60	0.5481	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		411.33390	423.424	17.60	0.4519	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		736.99560	674.486	16.70	0.6609	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		258.59560	263.186	16.70	0.3391	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Call		803.38140	738.724	16.39	0.7003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.17	Put		214.98140	217.424	16.39	0.2997	0.00	0	3,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		648.65470	589.706	17.15	0.6038	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		330.25470	338.406	17.15	0.3962	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Call		778.70180	714.795	16.50	0.6860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.21	Put		230.30180	233.495	16.50	0.3140	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		917.25210	847.773	15.91	0.7598	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		158.85210	156.473	15.91	0.2402	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		754.63860	691.517	16.62	0.6716	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		246.23860	250.217	16.62	0.3284	0.00	0	2,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		848.05730	782.184	16.19	0.7251	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		189.65730	190.884	16.19	0.2749	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Call		1,030.32250	959.498	15.80	0.8053	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.85	Put		121.92250	118.198	15.80	0.1947	0.00	0	8,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		784.81500	720.715	16.47	0.6895	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		226.41500	229.415	16.47	0.3105	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		991.86610	921.423	15.84	0.7906	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		133.46610	130.123	15.84	0.2094	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,233.19200	1,161.358	15.61	0.8703	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		74.79200	70.058	15.61	0.1297	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		881.13360	814.462	16.05	0.7426	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		172.73360	173.162	16.05	0.2574	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,069.51660	998.372	15.76	0.8194	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		111.11660	107.072	15.76	0.1806	6,542,123.64	61,100	50,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,267.15750	1,195.286	15.58	0.8793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		68.75750	63.986	15.58	0.1207	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		1,022.57180	951.819	15.81	0.8024	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		124.17180	120.519	15.81	0.1976	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,250.12600	1,178.271	15.60	0.8749	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		71.72600	66.971	15.60	0.1251	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,612.00270	1,540.395	15.92	0.9386	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		33.60270	29.095	15.92	0.0614	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,101.38640	1,030.033	15.73	0.8304	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		102.98640	98.733	15.73	0.1696	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,318.80870	1,246.935	15.54	0.8921	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		60.40870	55.635	15.54	0.1079	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,687.79720	1,616.812	16.16	0.9459	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		29.39720	25.512	16.16	0.0541	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,258.63050	1,186.766	15.59	0.8771	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		70.23050	65.466	15.59	0.1229	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,630.90150	1,559.455	15.98	0.9405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		32.50150	28.156	15.98	0.0595	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,831.21050	1,761.224	16.59	0.9572	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		22.81050	19.924	16.59	0.0428	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,593.13780	1,521.365	15.86	0.9367	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		34.73780	30.064	15.86	0.0633	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,744.97330	1,674.414	16.33	0.9507	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		26.57330	23.114	16.33	0.0493	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,024.56750	1,955.605	17.18	0.9689	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		16.16750	14.305	17.18	0.0311	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,640.36330	1,568.997	16.01	0.9414	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		31.96330	27.697	16.01	0.0586	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,879.34300	1,809.643	16.74	0.9605	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		20.94300	18.343	16.74	0.0395	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,367.11280	2,299.275	18.20	0.9824	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		8.71280	7.975	18.20	0.0176	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,783.23400	1,712.938	16.45	0.9537	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		24.83400	21.638	16.45	0.0463	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,161.05570	2,092.631	17.59	0.9752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		12.65570	11.331	17.59	0.0248	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,812.31360	2,745.030	19.51	0.9916	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		3.91360	3.731	19.51	0.0084	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,976.03130	1,906.843	17.03	0.9663	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		17.63130	15.543	17.03	0.0337	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,762.59520	2,695.361	19.36	0.9909	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		4.19520	4.061	19.36	0.0091	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	11.20	Call			2,564.46560	2,496.997	18.78	0.9873	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			6.06560	5.697	18.78	0.0127	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			2,170.83490	2,102.444	17.61	0.9756	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			12.43490	11.144	17.61	0.0244	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,608.52380	4,541.404	24.12	0.9998	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.12380	0.104	24.12	0.0002	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,558.54780	4,491.425	24.12	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.14780	0.125	24.12	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,508.57590	4,441.450	24.12	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.17590	0.150	24.12	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			7.86740	5.434	34.02	0.0076	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,019.46740	7,084.133	34.02	0.9924	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			200.21820	175.932	22.35	0.2171	10,749,432.98	61,100	111,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,441.81820	1,484.632	22.35	0.7829	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			121.80330	105.919	24.98	0.1328	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,163.40330	2,214.619	24.98	0.8672	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			237.36200	209.076	21.48	0.2553	0.00	0	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			1,228.96200	1,267.776	21.48	0.7447	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			84.39470	74.161	27.37	0.0919	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,825.99470	2,882.861	27.37	0.9081	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			204.26130	179.525	22.24	0.2213	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,415.86130	1,458.225	22.24	0.7787	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			305.27020	270.261	20.26	0.3225	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			946.87020	978.961	20.26	0.6775	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			164.72120	143.984	23.34	0.1793	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,706.32120	1,752.684	23.34	0.8207	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Call			245.81490	216.658	21.31	0.2639	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.70	Put			1,187.41490	1,225.358	21.31	0.7361	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			334.07710	296.442	19.86	0.3498	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			855.67710	885.142	19.86	0.6502	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			223.04980	196.271	21.79	0.2407	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,304.64980	1,344.971	21.79	0.7593	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			312.18980	276.537	20.16	0.3291	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			923.78980	955.237	20.16	0.6709	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			377.48470	336.165	19.31	0.3898	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			739.08470	764.865	19.31	0.6102	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			283.59910	250.722	20.61	0.3015	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,025.19910	1,059.422	20.61	0.6985	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			344.37070	305.830	19.72	0.3594	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			825.97070	854.530	19.72	0.6406	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			440.87070	394.728	18.63	0.4457	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			602.47070	623.428	18.63	0.5543	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			329.06470	291.875	19.92	0.3451	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			870.66470	900.575	19.92	0.6549	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			411.00460	367.055	18.94	0.4197	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			403.51200	361.474	19.26	0.3958	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	21/12/2015	Foreign Exchange Option	14.15	Put			770.51200	795.774	19.26	0.6042	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			87.13060	74.224	33.58	0.0747	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,174.13060	4,228.524	33.58	0.9253	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,986.40850	2,918.986	19.31	0.9929	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			3.40850	3.286	19.31	0.0071	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,648.56460	2,581.358	18.32	0.9878	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			5.56460	5.658	18.32	0.0122	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,638.67640	2,571.459	18.29	0.9876	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			5.67640	5.759	18.29	0.0124	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,088.54350	1,015.249	15.77	0.7713	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			178.14350	172.849	15.77	0.2287	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			440.13150	398.591	19.99	0.3698	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,044.73150	1,071.691	19.99	0.6302	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,110.13620	2,035.128	16.10	0.9514	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			34.73620	28.228	16.10	0.0486	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,108.30640	1,034.416	15.79	0.7585	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			202.90640	197.516	15.79	0.2415	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,011.77900	939.357	15.93	0.7206	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			246.37900	242.457	15.93	0.2794	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,346.76920	2,271.734	16.41	0.9586	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			31.46920	25.434	16.41	0.0414	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			311.90350	280.890	22.46	0.2525	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,796.60350	1,834.590	22.46	0.7475	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			685.08120	629.683	18.23	0.5079	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			682.28120	696.083	18.23	0.4921	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,195.26090	2,118.475	16.14	0.9403	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			47.46090	40.075	16.14	0.0597	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			444.14160	403.874	20.76	0.3396	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,336.34160	1,365.474	20.76	0.6604	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,585.32510	1,504.168	15.18	0.8514	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			130.12510	118.868	15.18	0.1486	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,448.00330	2,490.200	23.95	0.7869	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,963.98990	2,889.128	17.23	0.9753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			21.28990	16.428	17.23	0.0247	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,492.78730	1,522.661	21.12	0.6701	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,482.54480	2,405.791	16.45	0.9526	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			39.84480	33.091	16.45	0.0474	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,435.23020	2,358.175	16.38	0.9495	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			42.53020	35.475	16.38	0.0505	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			290.70330	262.900	23.95	0.2131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,151.61730	1,174.835	19.92	0.6039	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			256.85740	232.102	24.81	0.1882	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,764.15740	2,809.402	24.81	0.8118	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			81.48160	67.237	31.22	0.0560	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,318.78160	6,374.537	31.22	0.9440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			455.48730	415.361	21.12	0.3299	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	13.94	Put			705.01230	717.381	18.12	0.4784	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			411.71790	374.955	21.77	0.2995	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,689.01790	1,722.255	21.77	0.7005	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			338.55150	306.715	22.96	0.2477	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,095.85150	2,134.015	22.96	0.7523	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			554.31730	507.535	19.92	0.3961	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			478.40440	484.128	16.95	0.3871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			515.36040	470.990	20.36	0.3703	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,272.66040	1,298.290	20.36	0.6297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			482.01070	439.956	20.77	0.3480	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,389.31070	1,417.256	20.77	0.6520	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			757.71230	700.081	18.12	0.5216	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			190.01220	182.630	15.44	0.2039	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			663.59820	610.220	18.87	0.4652	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			880.89820	897.520	18.87	0.5348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			632.31580	580.704	19.15	0.4459	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			949.61580	968.004	19.15	0.5541	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			921.10440	856.828	16.95	0.6129	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			96.13940	84.725	15.44	0.1105	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			884.37970	821.492	17.19	0.5933	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			521.67970	528.792	17.19	0.4067	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			828.33540	767.781	17.59	0.5623	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			595.63540	605.081	17.59	0.4377	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,382.71220	1,305.330	15.44	0.7961	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			74.84280	64.846	15.74	0.0871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,275.41700	1,198.391	15.61	0.7624	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			232.71700	225.692	15.61	0.2376	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,071.98040	1,000.666	16.07	0.6871	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			339.28040	337.966	16.07	0.3129	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,828.83940	1,747.425	15.44	0.8895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			66.23330	56.914	15.88	0.0775	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,576.70090	1,496.403	15.16	0.8475	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			134.00090	123.703	15.16	0.1525	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,427.19770	1,349.754	15.37	0.8090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			174.49770	167.054	15.37	0.1910	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,017.54280	1,937.546	15.74	0.9129	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			54.94040	46.619	16.10	0.0647	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,008.45490	1,928.390	15.73	0.9119	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			75.75490	65.690	15.73	0.0881	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,963.16340	1,882.758	15.66	0.9067	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			80.46340	70.058	15.66	0.0933	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,108.93330	2,029.614	15.88	0.9225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			63.04010	53.988	15.94	0.0739	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,063.12420	1,983.466	15.81	0.9178	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			70.42420	60.766	15.81	0.0822	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,026.64020	1,946.710	15.75	0.9139	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	12.04	Put			73.94020	64.011	15.75	0.0861	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,247.64040	2,169.319	16.10	0.9353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,219.75400	2,141.235	16.05	0.9329	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			57.05400	48.535	16.05	0.0671	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,145.74010	2,066.688	15.94	0.9261	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,291.67280	2,212.810	16.09	0.9312	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			60.87280	52.310	16.09	0.0688	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			454.18300	415.326	21.58	0.3158	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,673.38300	1,704.826	21.58	0.6842	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			455.59220	418.658	22.37	0.2949	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,013.39220	2,047.358	22.37	0.7051	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,374.13520	2,294.261	16.10	0.9246	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			71.93520	62.961	16.10	0.0754	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			457.65670	422.446	23.16	0.2761	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,406.45670	2,442.746	23.16	0.7239	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,464.83090	2,383.260	16.06	0.9191	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			83.63090	73.560	16.06	0.0809	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			133.44650	121.910	15.77	0.1224	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			594.74110	552.351	21.63	0.3481	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,838.14110	1,867.351	21.63	0.6519	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,140.04650	2,056.910	15.77	0.8776	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,329.82370	1,255.445	16.40	0.6922	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			425.52370	422.945	16.40	0.3078	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,341.48450	1,266.804	16.36	0.6962	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			417.18450	414.304	16.36	0.3038	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,335.64260	1,261.110	16.38	0.6942	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			421.34260	418.610	16.38	0.3058	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,347.55060	1,272.950	16.37	0.6951	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			423.05060	420.250	16.37	0.3049	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			728.28110	678.902	20.42	0.4148	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,433.78110	1,456.202	20.42	0.5852	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,406.99490	1,330.960	16.19	0.7151	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			382.49490	378.260	16.19	0.2849	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,353.38880	1,278.640	16.35	0.6971	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			418.88880	415.940	16.35	0.3029	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			398.09590	367.914	24.70	0.2315	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			3,103.59590	3,145.214	24.70	0.7685	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,341.73100	1,267.284	16.39	0.6931	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			427.23100	424.584	16.39	0.3069	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			1,235.48540	1,166.490	16.78	0.6548	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			510.98540	513.790	16.78	0.3452	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Call			364.83550	342.448	29.25	0.1940	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	18.17	Put			4,310.33550	4,359.748	29.25	0.8060	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			481.66680	445.981	23.24	0.2801	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,487.16680	2,523.281	23.24	0.7199	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			410.58560	379.543	24.45	0.2389	0.00	0	2,310

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	16.81	Put			2,996.08560	3,036.843	24.45	0.7611	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Call			1,592.48210	1,513.090	15.68	0.7724	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.91	Put			277.98210	270.390	15.68	0.2276	0.00	0	6,600
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,532.82200	1,454.336	15.84	0.7548	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			308.32200	301.636	15.84	0.2452	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			385.95180	359.737	25.07	0.2251	0.00	0	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			3,221.45180	3,267.037	25.07	0.7749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,195.45070	2,112.116	15.79	0.8812	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			130.95070	119.416	15.79	0.1188	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,557.52820	2,474.917	16.01	0.9147	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			93.42820	83.617	16.01	0.0853	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			465.51700	431.467	23.96	0.2620	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,821.41700	2,860.167	23.96	0.7380	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			471.18250	439.958	24.86	0.2498	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,259.58250	3,303.458	24.86	0.7502	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,641.96400	2,558.004	15.95	0.9120	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			100.36400	91.504	15.95	0.0880	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,934.51050	1,845.193	15.60	0.8094	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			252.91050	239.793	15.60	0.1906	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			753.69150	705.720	21.55	0.3842	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,892.09150	1,920.320	21.55	0.6158	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,730.25080	2,642.095	15.83	0.9105	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			108.55080	97.795	15.83	0.0895	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			504.79520	478.610	26.49	0.2463	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,783.09520	3,834.310	26.49	0.7537	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,399.51370	1,328.134	17.25	0.6429	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			648.41370	655.233	17.25	0.3571	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			522.92260	500.098	26.55	0.2513	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,811.82260	3,867.198	26.55	0.7487	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			521.55110	498.957	26.76	0.2496	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,870.45110	3,926.057	26.76	0.7504	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,500.08780	1,424.375	16.81	0.6772	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			548.98780	551.475	16.81	0.3228	0.00	0	10,000
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Call			1,368.29030	1,299.461	17.46	0.6300	0.00	0	0
\$ / R	On	08/09/2016	Foreign Exchange Option	13.78	Put			691.79030	701.361	17.46	0.3700	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Call			543.67820	507.363	24.86	0.2653	0.00	0	50,000
\$ / R	On	08/09/2016	Foreign Exchange Option	17.30	Put			3,387.17820	3,429.263	24.86	0.7347	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,630.05890	1,551.346	16.41	0.7121	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			464.85890	465.146	16.41	0.2879	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,641.31340	1,562.400	16.37	0.7156	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			456.11340	456.199	16.37	0.2844	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,635.67770	1,556.862	16.39	0.7139	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			460.47770	460.662	16.39	0.2861	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,641.83170	1,563.904	16.42	0.7128	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			467.03170	467.304	16.42	0.2872	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			546.04340	518.950	26.15	0.2577	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,761.24340	3,812.350	26.15	0.7423	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,653.07910	1,574.943	16.38	0.7162	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			458.27910	458.343	16.38	0.2838	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,647.44210	1,569.412	16.40	0.7145	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			462.64210	462.812	16.40	0.2855	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,821.01170	2,734.140	15.80	0.9082	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			115.21170	106.240	15.80	0.0918	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			551.80780	526.184	27.91	0.2469	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,296.00780	4,348.284	27.91	0.7531	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			590.29990	560.740	29.07	0.2455	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,789.39990	4,836.440	29.07	0.7545	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,893.16930	2,806.209	15.71	0.9070	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			122.26930	111.909	15.71	0.0930	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,977.32530	2,891.151	15.64	0.9057	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			129.62530	118.651	15.64	0.0943	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			576.10850	533.888	28.98	0.2296	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,328.40850	5,361.388	28.98	0.7704	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,331.27810	2,242.932	16.03	0.8130	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			306.37810	292.532	16.03	0.1870	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,346.04860	2,257.724	16.02	0.8155	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			301.14860	287.324	16.02	0.1845	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,338.65590	2,250.323	16.03	0.8143	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			303.75590	289.923	16.03	0.1857	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			536.75270	492.943	28.42	0.2144	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,650.25270	5,680.743	28.42	0.7856	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,918.32560	1,838.810	16.65	0.7271	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			511.82560	506.610	16.65	0.2729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,912.72350	1,833.274	16.67	0.7256	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			516.22350	511.074	16.67	0.2744	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,907.13550	1,827.760	16.69	0.7241	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			520.63550	515.559	16.69	0.2759	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,033.85480	2,949.338	15.75	0.9032	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			137.35480	127.138	15.75	0.0968	0.00	0	250
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			1,346.68340	1,283.135	20.90	0.4962	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			1,804.78340	1,811.835	20.90	0.5038	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			1,343.77350	1,280.326	20.92	0.4953	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			1,811.87350	1,819.026	20.92	0.5047	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			1,349.59580	1,285.953	20.89	0.4972	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			1,797.69580	1,804.653	20.89	0.5028	0.00	0	0
Total \$ / R Option												38,719,779.12	185,664	1,685,480
Total \$ / R												1,077,700,069.72	261,426	2,465,224
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		13.69130		13.75840			0.0000	1,040,538.80	76	729
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		13.92270		13.99270			0.0000	153,149.70	11	253
\$ / R	MAXI	On	13/06/2016	Foreign Exchange Future		14.15270		14.22450			0.0000	0.00	0	77

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	19/09/2016	Foreign Exchange Future			14.40660		14.48480			0.0000	0.00	0	0
Total \$ / R MAXI Future											1,193,688.50	87	1,059
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			1,921.96750	1,688.639	16.89	0.0365	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			191,795.34900	184,846.827	16.86	0.9629	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			1,955.34900	1,716.827	16.86	0.0371	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			193,729.18020	186,790.854	16.91	0.9641	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			1,889.18020	1,660.854	16.91	0.0359	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			192,761.96750	185,818.639	16.89	0.9635	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			171,449.07680	163,223.284	15.26	0.8727	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			11,179.07680	9,953.284	15.26	0.1273	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			170,578.00160	162,345.982	15.24	0.8713	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			11,308.00160	10,075.982	15.24	0.1287	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			169,708.19710	161,469.779	15.23	0.8700	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			11,438.19710	10,199.779	15.23	0.1300	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			126,815.49800	119,577.874	16.62	0.6671	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			48,365.49800	48,307.874	16.62	0.3329	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			126,265.64770	119,046.356	16.64	0.6651	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			48,815.64770	48,776.356	16.64	0.3349	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			125,717.59110	118,561.799	16.66	0.6630	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			49,267.59110	49,291.799	16.66	0.3370	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call			98,141.71260	92,547.412	20.40	0.4614	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put			150,661.71260	152,887.412	20.40	0.5386	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call			98,691.39940	93,073.043	20.36	0.4637	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put			149,211.39940	151,413.043	20.36	0.5363	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call			98,415.96430	92,809.930	20.38	0.4625	0.00	0	0
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put			149,935.96430	152,149.930	20.38	0.5375	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,193,688.50	87	1,059
£ / R	On	11/12/2015			21.02250		21.16100			0.0000	33,194,527.50	1,579	29,682
£ / R	On	14/03/2016			21.37120		21.51370			0.0000	106,856.00	5	1,572
£ / R	On	13/06/2016			21.71840		21.86410			0.0000	0.00	0	200
£ / R	On	08/09/2016			22.06020		22.21580			0.0000	0.00	0	0
£ / R	On	19/09/2016			22.10350		22.25890			0.0000	0.00	0	0
Total £ / R Future											33,301,383.50	1,584	31,454
£ / R	On	11/12/2015					3,318.03300	3,179.040	18.70	0.9660	0.00	0	0
£ / R	On	11/12/2015					27.03300	26.539	18.70	0.0340	0.00	0	830
£ / R	On	11/12/2015					3,035.67160	2,896.480	17.99	0.9564	0.00	0	0
£ / R	On	11/12/2015					34.67160	33.980	17.99	0.0436	0.00	0	0
£ / R	On	11/12/2015					2,717.09640	2,577.665	17.18	0.9421	0.00	0	0
£ / R	On	11/12/2015					46.09640	45.165	17.18	0.0579	0.00	0	0
£ / R	On	11/12/2015					1,882.09850	1,753.829	16.29	0.8530	0.00	0	700

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		121.09850	131.329	16.29	0.1470	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Call		1,247.66140	1,141.713	16.75	0.6953	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.23	Put		316.66140	349.213	16.75	0.3047	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,707.49660	2,568.059	17.15	0.9416	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		46.49660	45.559	17.15	0.0584	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,697.90160	2,558.456	17.13	0.9411	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		46.90160	45.956	17.13	0.0589	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		929.78320	840.073	17.37	0.5733	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		538.78320	587.573	17.37	0.4267	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,407.10390	1,291.879	16.48	0.7453	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		246.10390	269.379	16.48	0.2547	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call		1,320.93700	1,211.917	16.62	0.7195	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put		279.93700	309.417	16.62	0.2805	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		616.33370	552.923	18.56	0.4197	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		955.33370	1,030.424	18.56	0.5803	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		1,183.54400	1,080.476	16.86	0.6729	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		352.54400	387.976	16.86	0.3271	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call		940.32150	849.988	17.35	0.5779	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put		529.32150	577.488	17.35	0.4221	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		517.29890	462.354	19.15	0.3626	0.00	0	10,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,176.29890	1,259.854	19.15	0.6374	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call		908.98670	820.518	17.41	0.5644	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put		557.98670	608.018	17.41	0.4356	0.00	0	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call		726.74440	654.636	18.00	0.4794	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put		765.74440	832.136	18.00	0.5206	0.00	0	3,000
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,486.94430	2,353.229	15.49	0.8489	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		183.24430	192.029	15.49	0.1511	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,504.00130	2,369.795	15.49	0.8511	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		180.30130	188.595	15.49	0.1489	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,495.46790	2,361.329	15.49	0.8501	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		181.76790	190.129	15.49	0.1499	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,984.01670	1,875.067	16.15	0.6845	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		629.91670	666.667	16.15	0.3155	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,996.50870	1,887.197	16.14	0.6870	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		622.40870	658.797	16.14	0.3130	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,990.25250	1,881.128	16.15	0.6858	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		626.15250	662.728	16.15	0.3142	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Call		1,998.11900	1,906.523	16.80	0.6263	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.27	Put		1,627.98580	1,707.212	18.27	0.4847	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Call		790.48690	750.952	22.58	0.2756	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	25.85	Put		4,424.68690	4,540.752	22.58	0.7244	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	21.20	Put		982.31900	1,046.323	16.80	0.3737	0.00	0	12,264
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Call		1,580.77690	1,504.090	18.25	0.5172	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.25	Put		1,614.97690	1,693.890	18.25	0.4828	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Call		1,577.28060	1,500.750	18.26	0.5163	0.00	0	0
£ / R	On	08/09/2016	Foreign Exchange Option	22.26	Put		1,621.48060	1,700.550	18.26	0.4837	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	22.27	Call			1,573.78580	1,497.412	18.27	0.5153	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			1,382.72860	1,316.982	19.16	0.4554	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			2,133.82860	2,223.482	19.16	0.5446	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			1,388.42150	1,322.397	19.13	0.4571	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			2,119.52150	2,208.897	19.13	0.5429	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			1,385.57530	1,319.685	19.14	0.4562	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			2,126.67530	2,216.185	19.14	0.5438	0.00	0	0
Total £ / R Option												0.00	0	109,708
Total £ / R												33,301,383.50	1,584	141,162
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11412		0.11477			0.0000	22,824.20	200	8,183
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11633		0.11701			0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.11854		0.11924			0.0000	0.00	0	0
Total ¥ / R Future												22,824.20	200	8,183
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,484.62700	2,419.157	23.00	0.9850	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			7.22700	7.057	23.00	0.0150	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,540.74790	1,477.356	22.48	0.8959	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			63.34790	65.256	22.48	0.1041	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			799.41600	751.227	23.81	0.6460	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			322.01600	339.127	23.81	0.3540	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			583.13300	549.273	21.65	0.4492	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			882.03300	916.573	21.65	0.5508	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,778.18130	1,710.032	17.98	0.8958	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			77.08130	77.332	17.98	0.1042	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,025.69450	972.700	19.03	0.6859	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			324.59450	340.000	19.03	0.3141	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			895.50820	927.304	20.78	0.4914	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			539.82370	513.117	22.98	0.3573	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			1,615.42370	1,658.717	22.98	0.6427	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			1,285.24970	1,229.439	18.41	0.7089	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			360.84970	375.039	18.41	0.2911	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			819.90820	781.704	20.78	0.5086	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												22,824.20	200	8,183
€ / R	On	21/09/2015	Foreign Exchange Future			15.22640		15.31710			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.32860		15.42050			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.46530		15.55840			0.0000	186,913,615.80	12,086	78,306
€ / R	On	25/01/2016	Foreign Exchange Future			15.60550		15.70020			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.75920		15.85540			0.0000	4,412,576.00	280	27,775
€ / R	On	13/06/2016	Foreign Exchange Future			16.05740		16.15520			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.39520		16.49840			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.66760		16.76800			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 € / R Future												191,326,191.80	12,366	106,331
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			978.81580	888.615	21.62	0.9853	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			1.71580	2.215	21.62	0.0147	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			968.88860	878.719	21.54	0.9846	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			1.78860	2.319	21.54	0.0154	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			493.17050	408.347	19.65	0.8428	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			26.07050	31.947	19.65	0.1572	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			988.74600	898.516	21.69	0.9859	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			1.64600	2.116	21.69	0.0141	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,111.01420	1,020.495	16.00	0.8957	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			40.51420	41.895	16.00	0.1043	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			659.72940	580.386	16.69	0.6953	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			159.22940	171.786	16.69	0.3047	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,128.85760	1,038.203	15.99	0.9004	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			38.35760	39.603	15.99	0.0996	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,119.92420	1,029.336	16.00	0.8980	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			39.42420	40.736	16.00	0.1020	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			278.75540	239.532	20.11	0.2707	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,220.35540	1,274.232	20.11	0.7293	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			834.18690	754.032	16.63	0.6586	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			285.78690	298.732	16.63	0.3414	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			816.33930	736.911	16.68	0.6492	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			297.93930	311.611	16.68	0.3508	0.00	0	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			679.04210	606.156	17.16	0.5706	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			410.64210	430.856	17.16	0.4294	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,352.71790	1,259.922	15.91	0.8526	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			94.31790	94.622	15.91	0.1474	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			846.25130	765.619	16.59	0.6649	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			277.85130	290.319	16.59	0.3351	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,521.76230	2,427.858	17.97	0.9761	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			13.36230	12.558	17.97	0.0239	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,705.20400	1,608.049	15.78	0.9228	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			46.80400	42.749	15.78	0.0772	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			840.20400	759.810	16.61	0.6618	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			281.80400	294.510	16.61	0.3382	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,609.22630	4,515.991	23.97	0.9987	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.82630	0.691	23.97	0.0013	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,075.67000	992.669	16.05	0.6963	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			295.47000	307.168	16.05	0.3037	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,284.27680	1,192.449	15.71	0.7697	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			204.07680	206.950	15.71	0.2303	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,276.93720	1,185.216	15.71	0.7674	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			206.73720	209.716	15.71	0.2326	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,121.58940	1,034.991	15.91	0.7145	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			271.38940	279.491	15.91	0.2855	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			1,291.64310	1,199.711	15.70	0.7720	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			201.44310	204.211	15.70	0.2280	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			37.48060	34.898	16.34	0.0449	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,700.64690	2,601.571	16.18	0.9465	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			45.24690	42.371	16.18	0.0535	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			97.24560	93.313	15.49	0.1078	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			654.61610	599.028	18.71	0.4246	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,099.21610	1,139.828	18.71	0.5754	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			1,015.02060	938.501	16.65	0.6072	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Put			529.62060	549.301	16.65	0.3928	0.00	0	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,842.88060	2,744.098	16.34	0.9551	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			865.04300	897.670	17.94	0.5128	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			701.57270	642.614	18.38	0.4505	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			996.17270	1,033.414	18.38	0.5495	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,943.89060	1,843.645	15.30	0.8714	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			118.49060	114.445	15.30	0.1286	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,102.64560	2,002.513	15.49	0.8922	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			324.76030	329.581	15.66	0.2865	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,183.85710	1,100.539	15.92	0.6796	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			378.45710	391.339	15.92	0.3204	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,978.85870	1,878.628	15.34	0.8762	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			113.45870	109.428	15.34	0.1238	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			770.44300	706.870	17.94	0.4872	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,970.10010	1,869.863	15.33	0.8750	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			114.70010	110.663	15.33	0.1250	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,961.35290	1,861.113	15.32	0.8738	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			115.95290	111.913	15.32	0.1262	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,280.16030	1,188.781	15.66	0.7135	0.00	0	24,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,409.24750	1,320.728	15.92	0.6715	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			504.04750	513.328	15.92	0.3285	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,403.54230	1,315.612	15.94	0.6697	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			508.34230	518.212	15.94	0.3303	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			499.77800	508.947	15.91	0.3267	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,142.90920	2,040.583	15.13	0.8430	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			187.70920	183.183	15.13	0.1570	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,085.14240	1,012.997	17.49	0.5461	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			889.94240	915.597	17.49	0.4539	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,414.97800	1,326.347	15.91	0.6733	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,952.00310	1,856.288	15.38	0.7496	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			403.60310	411.088	15.38	0.2504	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,945.73600	1,850.149	15.40	0.7481	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			407.33600	414.949	15.40	0.2519	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,958.28960	1,862.448	15.37	0.7512	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			399.88960	407.248	15.37	0.2488	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			1,600.96480	1,627.124	19.24	0.4944	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			1,365.40140	1,290.872	19.21	0.5076	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	19/12/2016	Foreign Exchange Option	16.99	Put			1,587.40140	1,613.272	19.21	0.4924	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			1,362.17770	1,287.793	19.22	0.5066	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			1,594.17770	1,620.193	19.22	0.4934	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			1,358.96480	1,284.724	19.24	0.5056	0.00	0	0
Total € / R Option												0.00	0	300,540
Total € / R												191,326,191.80	12,366	406,871
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.66820		9.78890			0.0000	4,834,100.00	500	9,813
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.78870		9.91210			0.0000	489,435.00	50	2,727
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.91240		10.03720			0.0000	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Future			10.05200		10.18320			0.0000	0.00	0	0
Total AU\$ / R Future												5,323,535.00	550	12,540
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			568.29280	656.137	16.70	0.7310	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.15460	1.069	21.15	0.0034	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,539.84300	2,419.045	21.59	0.9973	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.94300	0.845	21.59	0.0027	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,489.94350	2,369.150	21.37	0.9970	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.04350	0.950	21.37	0.0030	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,440.05460	2,319.269	21.15	0.9966	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			580.88980	485.859	14.16	0.7244	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			91.98980	117.659	14.16	0.2756	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			383.80780	309.293	14.60	0.5537	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			194.90780	241.093	14.60	0.4463	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			157.19280	124.337	16.70	0.2690	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			609.49860	526.695	13.21	0.6479	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			187.39860	227.995	13.21	0.3521	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			603.35410	521.168	13.24	0.6435	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			191.25410	232.468	13.24	0.3565	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			597.25890	515.688	13.26	0.6391	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			195.15890	236.988	13.26	0.3609	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			550.81610	621.147	15.50	0.5233	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			504.30830	450.206	15.53	0.4739	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			557.10830	627.806	15.53	0.5261	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			500.62720	446.896	15.55	0.4711	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			563.42720	634.496	15.55	0.5289	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			508.01610	453.547	15.50	0.4767	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			664.35130	736.452	16.10	0.5060	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			645.01800	585.296	16.06	0.4986	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			651.81800	723.296	16.06	0.5014	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			641.27210	581.860	16.08	0.4963	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			658.07210	729.860	16.08	0.5037	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			637.55130	578.452	16.10	0.4940	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 AU\$ / R Option												0.00	0	603
Total AU\$ / R												5,323,535.00	550	13,143
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.31630		10.37340			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.48850		10.54780			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			294.77210	258.590	16.70	0.4349	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			411.37210	432.290	16.70	0.5651	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			291.21030	255.320	16.74	0.4305	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			417.81030	439.020	16.74	0.5695	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			287.69320	252.093	16.78	0.4262	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			424.29320	445.793	16.78	0.5738	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			636.94330	658.712	16.09	0.5831	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			380.82080	342.852	16.02	0.4228	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			623.02080	644.352	16.02	0.5772	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			377.76770	340.016	16.05	0.4198	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			629.96770	651.516	16.05	0.5802	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			374.74330	337.212	16.09	0.4169	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			14.11380		14.22490			0.0000	0.00	0	7,347
CHF / R	On	14/03/2016	Foreign Exchange Future			14.40950		14.52450			0.0000	0.00	0	1,531
Total CHF / R Future												0.00	0	8,878
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			397.39110	440.092	18.08	0.4460	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			617.30160	549.302	18.10	0.5508	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			402.40160	445.502	18.10	0.4492	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			627.31420	558.516	18.06	0.5573	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			392.41420	434.716	18.06	0.4427	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			622.29110	553.892	18.08	0.5540	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			608.08520	554.185	19.67	0.4146	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			1,073.58520	1,134.685	19.67	0.5854	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			605.25180	551.606	19.70	0.4129	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			1,080.75180	1,142.106	19.70	0.5871	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			602.43520	549.043	19.72	0.4112	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			1,087.93520	1,149.543	19.72	0.5888	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	8,878
CNH / R	On	11/12/2015	Foreign Exchange Future			2.11760		2.12690			0.0000	0.00	0	25,110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/03/2016	Foreign Exchange Future			2.13560		2.14690			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			1,444.67690	1,343.872	16.76	0.7511	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			275.67690	267.872	16.76	0.2489	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,596.81770	1,494.381	16.82	0.7875	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			227.81770	218.381	16.82	0.2125	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,519.21790	1,417.369	16.77	0.7700	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			250.21790	241.369	16.77	0.2300	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			912.24070	826.649	17.74	0.4447	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			1,343.24070	1,370.650	17.74	0.5553	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			876.89210	793.576	17.83	0.4310	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			1,407.89210	1,437.576	17.83	0.5690	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			842.84800	761.813	17.93	0.4176	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			1,473.84800	1,505.813	17.93	0.5824	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			2.07430		2.08640			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.11480		2.12720			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			1,276.08090	1,172.935	20.41	0.6428	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			512.08090	529.935	20.41	0.3572	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,399.24220	1,291.732	20.24	0.6806	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			435.24220	448.732	20.24	0.3194	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,335.29930	1,229.956	20.29	0.6620	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			471.29930	486.956	20.29	0.3380	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			976.23660	895.841	17.75	0.4723	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			1,204.23660	1,247.841	17.75	0.5277	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			940.54770	862.101	17.88	0.4582	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			1,268.54770	1,314.101	17.88	0.5418	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			1,013.34970	931.004	17.62	0.4867	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			1,141.34970	1,183.004	17.62	0.5133	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			0.12740		0.12840			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12710		0.12820			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12700		0.12810			0.0000	0.00	0	0
Total KES / R Future												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
Total KES / R									0.00	0	1,960
NGN / R On 11/12/2015 Foreign Exchange Future			0.06370		0.06350			0.0000	0.00	0	28,268
NGN / R On 14/03/2016 Foreign Exchange Future			0.05970		0.05930			0.0000	0.00	0	0
NGN / R On 13/06/2016 Foreign Exchange Future			0.05710		0.05680			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 23/09/2015 Foreign Exchange Future			8.50160		8.59000			0.0000	51,009,600.00	6,000	2,000
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.57180		8.66160			0.0000	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Future			8.66440		8.75520			0.0000	0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Future			8.76140		8.85250			0.0000	0.00	0	0
Total NZ\$ / R Future									51,009,600.00	6,000	2,000
NZ\$ / R On 23/09/2015 Foreign Exchange Option	8.63	Call		78.71110	51.865	20.49	0.3160		0.00	0	0
NZ\$ / R On 23/09/2015 Foreign Exchange Option	8.63	Put		118.71110	180.265	20.49	0.6840		0.00	0	8,000
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call		92.40660	69.974	14.39	0.2118		0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put		520.80660	588.173	14.39	0.7882		0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call		90.73770	68.622	14.44	0.2081		0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put		529.13770	596.822	14.44	0.7919		0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call		89.03990	67.301	14.48	0.2044		0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put		537.43990	605.501	14.48	0.7956		0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Call		238.37070	201.383	15.78	0.3353		0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put		623.17070	676.983	15.78	0.6647		0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call		235.90060	199.258	15.82	0.3322		0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put		630.70060	684.859	15.82	0.6678		0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call		233.46040	197.159	15.86	0.3291		0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put		638.26040	692.759	15.86	0.6709		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Call		408.82450	360.873	15.53	0.4437		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.01	Put		566.32450	609.473	15.53	0.5563		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Call		415.54230	366.989	15.47	0.4498		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	8.99	Put		553.04230	595.589	15.47	0.5502		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Call		412.16620	363.918	15.50	0.4467		0.00	0	0
NZ\$ / R On 13/06/2016 Foreign Exchange Option	9.00	Put		559.66620	602.518	15.50	0.5533		0.00	0	0
Total NZ\$ / R Option									0.00	0	8,000
Total NZ\$ / R									51,009,600.00	6,000	10,000
QUANTO € On 11/12/2015 Foreign Exchange Future			1.12960		1.13080			0.0000	56,480.00	50	2,656
QUANTO € On 14/03/2016 Foreign Exchange Future			1.13190		1.13310			0.0000	0.00	0	0
QUANTO € On 13/06/2016 Foreign Exchange Future			1.13460		1.13570			0.0000	0.00	0	0
Total QUANTO € / \$ Future									56,480.00	50	2,656
Total QUANTO € / \$									56,480.00	50	2,656

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
RAIN	On	11/12/2015	Foreign Exchange Future			24,124.04000		24,254.84000			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			9.72820		9.73570			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,294.72710	1,287.700	58.50	0.6123	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			899.02710	899.500	58.50	0.3877	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,270.92110	1,263.613	57.45	0.6109	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			885.22110	885.413	57.45	0.3891	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,247.08990	1,239.499	56.41	0.6094	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			871.38990	871.299	56.41	0.3906	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.40190		4.38610			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.35250		4.33480			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			99.86050	103.839	16.59	0.4191	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			203.76050	191.939	16.59	0.5809	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			96.52580	100.317	16.63	0.4087	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			210.42580	198.417	16.63	0.5913	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			93.28620	96.895	16.66	0.3984	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			217.18620	204.995	16.66	0.6016	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			150.28710	154.502	17.43	0.4239	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			305.48710	292.002	17.43	0.5761	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			147.04140	151.112	17.46	0.4170	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			312.24140	298.612	17.46	0.5830	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			143.85800	147.789	17.49	0.4102	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			319.05800	305.289	17.49	0.5898	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			1.32710		1.34350			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.30040		1.31670			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	7,688
Total ZMW / R												0.00	0	7,688

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									1321213993.60	96,599	1,015,871
Total Options									38719779.12	185,664	2,104,331
Grand Total:									1,359,933,772.72	282,263	3,120,202