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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/08/2015 Foreign Exchange Future			13.16020		12.93120			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			13.16020		12.93130			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			13.16020		12.93350			0.0000	0.00	0	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			13.16930		12.94250			0.0000	0.00	0	600
\$ / R On 03/09/2015 Foreign Exchange Future			13.17620		12.94930			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.19250		12.96510			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.20180		12.97420			0.0000	2,502,770,840.40	189,578	551,797
\$ / R On 17/09/2015 Foreign Exchange Future			13.20880		12.98100			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.23450		13.00590			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.23920		13.01050			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.27000		13.04000			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.30560		13.07410			0.0000	53,222.40	4	250
\$ / R On 05/11/2015 Foreign Exchange Future			13.32480		13.09270			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.35350		13.12050			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.35590		13.12290			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.36070		13.12750			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.37270		13.13910			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.40520		13.17050			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.41270		13.17770			0.0000	145,246,128.30	10,829	177,385
\$ / R On 21/12/2015 Foreign Exchange Future			13.43790		13.20180			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.49580		13.25720			0.0000	0.00	0	1,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Future			13.53100		13.29100			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.57120		13.32960			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.60390		13.36090			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.64210		13.39680			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.64980		13.40390			0.0000	7,097,896.00	520	20,663
\$ / R	On	29/03/2016	Foreign Exchange Future			13.68800		13.43980			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.75940		13.50670			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.83860		13.58090			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.86530		13.60570			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.87330		13.61310			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.88400		13.62300			0.0000	22,561,500.00	1,625	13,451
\$ / R	On	28/06/2016	Foreign Exchange Future			13.92400		13.66020			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.00140		13.73200			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.04150		13.76910			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.08150		13.80620			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.12810		13.85580			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.13740		13.86570			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			14.15840		13.88800			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.22370		13.95740			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.30060		14.03910			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.33790		14.07870			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.34950		14.09110			0.0000	0.00	0	0
Total \$ / R Future												2,677,729,587.10	202,556	784,177
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			761.34240	990.200	26.70	1.0000	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			0.14240	0.000	26.70	0.0000	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			433.02470	660.238	30.68	0.9993	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			1.82470	0.038	30.68	0.0007	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			22.50140	99.265	18.40	0.6131	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			201.20140	49.065	18.40	0.3869	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,133.50000	2,360.209	56.96	0.9999	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00000	0.009	56.96	0.0001	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,783.50000	2,010.212	48.85	0.9999	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.00000	0.012	48.85	0.0001	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			325.24040	542.175	22.59	0.9802	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			11.74040	1.975	22.59	0.0198	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			66.67650	215.542	19.11	0.8020	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			103.17650	25.342	19.11	0.1980	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.13500	0.104	74.43	0.0005	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,566.63500	3,339.904	74.43	0.9995	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			645.17380	870.152	20.19	0.9930	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			2.67380	0.852	20.19	0.0070	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			100.96370	248.166	18.26	0.6590	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			171.66370	91.966	18.26	0.3410	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			97.41000	241.839	18.27	0.6495	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			178.11000	95.639	18.27	0.3505	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	10/09/2015	Foreign Exchange Option	12.16	Call		809.16960	1,038.091	19.64	0.9741	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put		4.06960	5.591	19.64	0.0259	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call		1,774.43180	2,002.126	23.35	0.9985	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put		0.23180	0.326	23.35	0.0015	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		1,484.92250	1,712.708	22.13	0.9959	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put		0.72250	0.908	22.13	0.0041	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call		1,974.30570	2,201.959	24.19	0.9992	148,632,232.50	67,500	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.02200	0.037	25.88	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		1,994.29770	2,221.948	24.28	0.9993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.09770	0.148	24.28	0.0007	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		1,333.00030	1,129.033	24.21	0.9110	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call		4.67600	24.187	25.07	0.0704	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		1,480.47600	1,272.386	25.07	0.9296	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		2,414.21880	2,641.832	26.05	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.01880	0.032	26.05	0.0002	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,374.22200	2,601.837	25.88	0.9998	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		390.03590	275.412	18.49	0.5442	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		61.83520	157.365	19.15	0.3816	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		487.63520	355.565	19.15	0.6184	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.01800	0.041	38.29	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		5,525.81800	5,298.241	38.29	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		7.20030	30.833	24.21	0.0890	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		258.70770	175.562	17.70	0.4194	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		117.26170	252.196	17.87	0.5450	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		293.06170	200.396	17.87	0.4550	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		3.21270	18.533	25.47	0.0554	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put		1,609.01270	1,396.733	25.47	0.9446	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		84.23590	197.212	18.49	0.4558	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		195.74090	131.459	17.36	0.3480	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		146.76080	298.823	17.57	0.6092	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		232.56080	157.024	17.57	0.3908	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		14.30300	51.571	22.50	0.1444	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		1,040.10300	849.771	22.50	0.8556	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		132.90770	277.362	17.70	0.5806	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		126.36090	82.283	16.88	0.2521	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		217.90980	396.652	17.02	0.7214	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		143.70980	94.852	17.02	0.2786	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		90.96450	208.567	18.32	0.4757	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		366.76450	256.767	18.32	0.5243	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		169.94090	333.259	17.36	0.6520	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		70.87630	43.166	16.34	0.1566	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		310.09470	505.357	16.51	0.8157	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		85.89470	53.557	16.51	0.1843	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		143.18120	293.345	17.60	0.6021	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		238.98120	161.545	17.60	0.3979	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		240.56090	424.083	16.88	0.7479	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	14/09/2015	Foreign Exchange Option	12.60	Put		46.64180	26.852	15.99	0.1084	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		405.10510	611.472	16.06	0.8828	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		50.90510	29.672	16.06	0.1172	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		207.12080	383.378	17.09	0.7078	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		152.92080	101.578	17.09	0.2922	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		345.07630	544.966	16.34	0.8434	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		29.22340	17.985	16.18	0.0768	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		494.89330	710.297	16.11	0.9210	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		30.69330	18.497	16.11	0.0790	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		277.19200	467.379	16.68	0.7860	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		102.99200	65.579	16.68	0.2140	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		420.84180	628.652	15.99	0.8916	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		17.35380	13.627	16.88	0.0585	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		555.72040	777.015	16.60	0.9348	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		21.52040	15.215	16.60	0.0652	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		367.02160	569.473	16.23	0.8589	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		62.82160	37.673	16.23	0.1411	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		503.42340	719.785	16.18	0.9232	24,292,733.63	33,750	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		8.78790	9.590	17.80	0.0413	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		683.92180	912.190	17.59	0.9553	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		9.72180	10.390	17.59	0.0447	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call		461.35640	672.509	15.83	0.9119	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put		37.15640	20.709	15.83	0.0881	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call		591.55380	815.427	16.88	0.9415	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		5.56330	6.648	18.78	0.0286	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		781.17350	1,009.773	18.29	0.9657	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		6.97350	7.973	18.29	0.0343	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		520.64760	738.806	16.32	0.9273	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put		26.44760	17.005	16.32	0.0727	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		712.98790	941.390	17.80	0.9587	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		4.46140	5.561	19.28	0.0239	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		898.94930	1,127.650	19.14	0.9749	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		4.74930	5.850	19.14	0.0251	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		600.62100	825.059	16.95	0.9430	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		16.42100	13.259	16.95	0.0570	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		849.76330	1,078.448	18.78	0.9714	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		2.05240	2.659	20.82	0.0115	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		977.90750	1,206.583	19.70	0.9795	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		3.70750	4.783	19.70	0.0205	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		751.89500	980.426	18.08	0.9629	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		7.69500	8.626	18.08	0.0371	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		918.66140	1,147.361	19.28	0.9761	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		1.11060	1.333	21.67	0.0060	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,355.40070	1,583.229	21.58	0.9936	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		1.20070	1.429	21.58	0.0064	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		879.25800	1,107.956	18.99	0.9735	0.00	0	40

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\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			5.05800	6.156	18.99	0.0265	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,176.25240	1,404.459	20.82	0.9885	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.75130	0.940	22.09	0.0043	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,464.98130	1,692.774	22.04	0.9956	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.78130	0.974	22.04	0.0044	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			938.39260	1,167.087	19.42	0.9773	0.00	0	681
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			4.19260	5.287	19.42	0.0227	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,375.31060	1,603.133	21.67	0.9940	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.27120	0.375	23.18	0.0017	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,684.53000	1,912.248	22.97	0.9979	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.33000	0.448	22.97	0.0021	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,225.98080	1,454.039	21.03	0.9902	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			1.78080	2.239	21.03	0.0098	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,474.95130	1,702.740	22.09	0.9957	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.10570	0.159	24.19	0.0008	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,804.40610	2,032.093	23.48	0.9986	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.20610	0.293	23.48	0.0014	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,435.07850	1,662.881	21.92	0.9951	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.87850	1.081	21.92	0.0049	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,734.47120	1,962.175	23.18	0.9983	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			195.88350	362.533	17.19	0.6622	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			194.88350	133.733	17.19	0.3378	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			186.50230	350.582	17.26	0.6488	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			205.50230	141.782	17.26	0.3512	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			37.84620	96.701	21.17	0.2047	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,031.94620	862.201	21.17	0.7953	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.06380	1.043	27.72	0.0031	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,794.16380	3,566.543	27.72	0.9969	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,856.46780	2,085.582	21.11	0.9960	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.19380	0.548	23.04	0.0020	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.56780	1.082	21.11	0.0040	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,607.13360	1,836.295	19.73	0.9933	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			1.23360	1.795	19.73	0.0067	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			141.97950	269.842	17.55	0.4912	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			406.07950	305.342	17.55	0.5088	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,206.09380	2,435.048	23.04	0.9980	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			353.68130	539.435	15.95	0.7549	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			143.18130	100.235	15.95	0.2451	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			360.22360	542.111	15.99	0.7032	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			200.22360	152.111	15.99	0.2968	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,927.12980	2,159.685	18.64	0.9889	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			3.02980	4.085	18.64	0.0111	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			170.09970	297.877	18.25	0.4179	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			655.99970	552.277	18.25	0.5821	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			10.36510	27.000	31.69	0.0395	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,916.26510	3,701.400	31.69	0.9605	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	28/10/2015	Foreign Exchange Option	10.80	Call		2,275.35300	2,508.447	20.61	0.9927	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		1.25300	2.847	20.61	0.0073	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		0.00000	565.828	16.26	0.6465	339,496.86	600	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		0.00000	241.028	16.26	0.3535	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		543.08920	738.314	15.39	0.7609	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		170.38920	133.514	15.39	0.2391	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		360.18060	533.081	16.61	0.5916	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		389.68060	329.581	16.61	0.4084	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		356.10990	527.731	16.68	0.5846	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		403.20990	341.831	16.68	0.4154	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		375.03130	549.986	16.60	0.5968	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		387.53130	329.286	16.60	0.4032	0.00	0	8,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		25.08660	58.624	32.92	0.0644	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		4,335.98660	4,135.924	32.92	0.9356	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,342.62340	2,579.156	19.58	0.9865	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		3.52340	6.456	19.58	0.0135	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		1,996.10840	2,232.502	18.12	0.9790	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		7.00840	9.802	18.12	0.0210	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		190.08400	316.083	18.99	0.3753	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		900.98400	793.383	18.99	0.6247	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		927.95040	1,144.174	14.77	0.8599	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		97.45040	78.974	14.77	0.1401	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		56.61720	111.943	25.02	0.1293	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,678.91720	2,499.243	25.02	0.8707	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		51.52470	91.086	27.92	0.1000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,373.82470	3,178.386	27.92	0.9000	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1.58330	6.373	32.34	0.0085	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,593.88330	7,363.673	32.34	0.9915	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		104.79550	189.974	22.03	0.2178	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,767.09550	1,617.274	22.03	0.7822	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		95.52350	175.575	22.44	0.2020	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,887.82350	1,732.875	22.44	0.7980	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		93.54180	172.467	22.53	0.1985	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,915.84180	1,759.766	22.53	0.8015	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		274.60080	420.203	18.13	0.4464	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		756.90080	667.503	18.13	0.5536	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		203.41400	328.652	19.26	0.3615	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		1,025.71400	915.952	19.26	0.6385	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		149.95590	255.367	20.49	0.2878	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,342.25590	1,212.667	20.49	0.7122	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		336.22400	495.480	17.40	0.5104	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		598.52400	522.780	17.40	0.4896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		318.05400	473.533	17.60	0.4923	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		640.35400	560.833	17.60	0.5077	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		290.08300	439.349	17.93	0.4631	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		712.38300	626.649	17.93	0.5369	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	13.25	Call			401.34700	573.720	16.80	0.5710	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			473.64700	411.020	16.80	0.4290	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			390.25290	560.508	16.89	0.5611	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			492.55290	427.808	16.89	0.4389	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			348.94790	510.739	17.26	0.5228	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			571.24790	498.039	17.26	0.4772	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			486.75370	670.155	16.18	0.6384	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			359.05370	307.455	16.18	0.3616	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			463.24130	644.644	16.33	0.6213	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			385.54130	331.944	16.33	0.3787	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			420.55940	596.447	16.64	0.5875	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			442.85940	383.747	16.64	0.4125	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			585.26980	776.071	15.59	0.7042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			267.56980	223.371	15.59	0.2958	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			563.30120	752.568	15.72	0.6903	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			285.60120	239.868	15.72	0.3097	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			511.25890	696.635	16.03	0.6557	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			333.55890	283.935	16.03	0.3443	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			744.43290	951.427	15.10	0.7878	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			166.73290	138.727	15.10	0.2122	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			643.12030	837.703	15.28	0.7386	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			225.42030	185.003	15.28	0.2614	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			619.47540	812.556	15.41	0.7249	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			241.77540	199.856	15.41	0.2751	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			771.43870	981.329	15.05	0.7994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			153.73870	128.629	15.05	0.2006	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			764.62540	973.803	15.06	0.7966	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			156.92540	131.103	15.06	0.2034	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			757.85140	966.312	15.07	0.7937	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			160.15140	133.612	15.07	0.2063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,070.91680	1,289.666	14.66	0.8932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			73.21680	56.966	14.66	0.1068	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,053.98170	1,272.443	14.68	0.8891	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			76.28170	59.743	14.68	0.1109	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			813.21000	1,027.153	14.99	0.8163	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			135.51000	114.453	14.99	0.1837	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,139.62300	1,359.518	14.57	0.9088	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			61.92300	46.818	14.57	0.0912	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,096.50380	1,315.683	14.62	0.8992	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			68.80380	52.983	14.62	0.1008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,087.95050	1,306.987	14.64	0.8972	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			70.25050	54.287	14.64	0.1028	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,272.23940	1,498.628	14.86	0.9282	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			44.53940	35.928	14.86	0.0718	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,227.52370	1,451.191	14.69	0.9231	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			49.82370	38.491	14.69	0.0769	0.00	0	121,600

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,192.10830	1,413.379	14.56	0.9188	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		54.40830	40.679	14.56	0.0812	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,457.37050	1,690.032	15.55	0.9452	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		29.67050	27.332	15.55	0.0548	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,410.08320	1,641.957	15.37	0.9414	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		32.38320	29.257	15.37	0.0586	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,317.42380	1,546.243	15.03	0.9329	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		39.72380	33.543	15.03	0.0671	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,793.65980	2,029.768	16.74	0.9659	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		15.95980	17.068	16.74	0.0341	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,600.48220	1,835.012	16.06	0.9553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		22.78220	22.312	16.06	0.0447	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,590.88880	1,825.315	16.02	0.9547	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		23.18880	22.615	16.02	0.0453	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,234.76450	2,472.123	18.27	0.9813	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		7.06450	9.423	18.27	0.0187	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,185.44160	2,422.761	18.10	0.9800	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		7.74160	10.061	18.10	0.0200	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		1,988.83660	2,225.790	17.42	0.9739	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		11.13660	13.090	17.42	0.0261	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,028.02110	4,263.442	24.00	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.32110	0.742	24.00	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,978.08090	4,213.558	24.00	0.9984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.38090	0.858	24.00	0.0016	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,928.11340	4,163.691	24.00	0.9981	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.41340	0.991	24.00	0.0019	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,064.00250	2,301.390	17.25	0.9741	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		12.20250	13.490	17.25	0.0259	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		201.05160	322.862	19.57	0.3423	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,149.25160	1,034.962	19.57	0.6577	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		32.27350	74.174	32.20	0.0724	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,700.47350	4,506.275	32.20	0.9276	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,408.37070	2,646.088	18.25	0.9842	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		6.57070	8.188	18.25	0.0158	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,073.79070	2,311.200	17.28	0.9744	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		11.99070	13.300	17.28	0.0256	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		652.36530	844.766	15.61	0.6874	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		325.16530	278.966	15.61	0.3126	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		230.98980	353.727	20.08	0.3260	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,419.98980	1,302.727	20.08	0.6740	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,545.41910	1,781.341	15.36	0.9213	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		54.41910	50.341	15.36	0.0787	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		673.18310	867.706	15.68	0.6788	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		352.18310	306.706	15.68	0.3212	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		604.88310	794.281	16.09	0.6380	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		423.88310	373.281	16.09	0.3620	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 Option	11.60	Call			1,776.84860	2,012.834	15.52	0.9365	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			47.24860	41.634	15.52	0.0635	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			159.26380	254.157	22.32	0.2270	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,229.66380	2,082.957	22.32	0.7730	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,628.42880	1,864.609	15.22	0.9142	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			67.52880	60.709	15.22	0.0858	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			239.02650	358.288	20.70	0.3027	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,718.12650	1,594.388	20.70	0.6973	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,075.28750	1,298.024	15.03	0.7939	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			208.48750	185.924	15.03	0.2061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,526.49160	2,376.758	22.76	0.7758	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,382.39430	2,619.656	15.64	0.9692	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			28.49430	19.856	15.64	0.0308	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,908.94250	2,145.188	15.29	0.9360	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			55.04250	45.388	15.29	0.0640	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,634.90840	1,517.562	20.33	0.6684	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,862.57570	2,098.836	15.26	0.9315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			58.67570	49.036	15.26	0.0685	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.86340	59.051	30.04	0.0501	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,852.96340	6,639.251	30.04	0.9499	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			180.39160	276.558	22.76	0.2242	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,189.63290	1,094.884	18.91	0.5850	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			155.69150	239.351	23.71	0.1942	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,901.79150	2,739.551	23.71	0.8058	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			151.17790	217.938	24.73	0.1747	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,247.27790	3,068.138	24.73	0.8253	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			288.80840	417.362	20.33	0.3316	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			709.61550	644.489	17.15	0.4517	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			267.47650	391.281	20.72	0.3121	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,763.57650	1,641.481	20.72	0.6879	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			0.00000	334.465	21.62	0.2693	25,419,347.60	76,000	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			0.00000	1,954.665	21.62	0.7307	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			383.53290	534.684	18.91	0.4150	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			299.01890	268.893	15.28	0.2672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			363.10450	509.903	19.18	0.3979	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,269.20450	1,170.103	19.18	0.6021	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			313.16180	448.062	19.91	0.3541	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,499.26180	1,388.262	19.91	0.6459	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			563.51550	744.289	17.15	0.5483	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			142.67230	124.881	14.79	0.1518	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			496.66520	668.309	17.72	0.5021	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			852.76520	778.509	17.72	0.4979	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			446.86020	610.174	18.20	0.4653	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			982.96020	900.374	18.20	0.5347	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			902.91890	1,118.693	15.28	0.7328	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			102.66070	94.325	14.94	0.1201	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	12.95	Call		0.00000	1,022.834	15.43	0.6967	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		0.00000	323.034	15.43	0.3033	12,275,284.40	38,000	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		674.68870	866.067	16.32	0.6175	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		530.78870	476.267	16.32	0.3825	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,286.57230	1,514.681	14.79	0.8482	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		90.88690	82.081	15.01	0.1067	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,069.04450	1,291.939	15.02	0.7899	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		215.14450	192.139	15.02	0.2101	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		938.45000	1,158.750	15.22	0.7469	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		274.55000	248.950	15.22	0.2531	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,456.56070	1,694.125	14.94	0.8799	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		75.50520	66.183	15.11	0.0888	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,448.22300	1,685.426	14.93	0.8785	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		104.32300	95.626	14.93	0.1215	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,406.98770	1,642.158	14.90	0.8714	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		113.08770	102.358	14.90	0.1286	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		1,544.78690	1,781.881	15.01	0.8933	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		86.53000	77.562	15.04	0.1017	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		1,500.51210	1,737.829	14.97	0.8867	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		96.61210	88.029	14.97	0.1133	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		1,465.32390	1,702.837	14.95	0.8813	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		101.42390	93.037	14.95	0.1187	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		1,679.40520	1,915.983	15.11	0.9112	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		1,652.27700	1,888.940	15.09	0.9078	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		78.37700	69.140	15.09	0.0922	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		1,580.43000	1,817.362	15.04	0.8983	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		1,721.56600	1,960.796	15.17	0.9074	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		81.76600	72.796	15.17	0.0926	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		252.47120	369.778	21.44	0.2845	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		2,062.67120	1,931.778	21.44	0.7155	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		258.99800	373.317	22.16	0.2675	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		2,412.29800	2,273.917	22.16	0.7325	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		1,799.56120	2,043.017	15.20	0.9020	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		92.86120	83.617	15.20	0.0980	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		1,885.60570	2,132.388	15.19	0.8981	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put		104.70570	93.788	15.19	0.1019	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call		267.87510	378.972	22.93	0.2523	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put		2,816.97510	2,670.372	22.93	0.7477	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put		163.97530	150.450	14.85	0.1498	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call		357.81970	489.086	21.37	0.3169	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put		2,202.11970	2,073.786	21.37	0.6831	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call		1,569.67530	1,815.750	14.85	0.8502	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call		903.86730	1,100.202	16.04	0.6450	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put		580.76730	516.902	16.04	0.3550	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call		899.55460	1,095.612	16.07	0.6429	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put		586.45460	522.312	16.07	0.3571	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	09/06/2016	Foreign Exchange Option	13.31	Call			895.26680	1,091.048	16.10	0.6408	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			592.16680	527.748	16.10	0.3592	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			450.85520	597.621	20.16	0.3779	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,757.85520	1,643.621	20.16	0.6221	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			914.81650	1,112.240	16.04	0.6464	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			581.81650	518.240	16.04	0.3536	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			910.50140	1,107.652	16.07	0.6443	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			587.50140	523.652	16.07	0.3557	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			906.20620	1,103.094	16.10	0.6423	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			593.20620	529.094	16.10	0.3577	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,623.30180	1,870.266	14.88	0.8554	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			160.30180	146.266	14.88	0.1446	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,976.65400	2,227.249	15.17	0.8953	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			116.45400	103.249	15.17	0.1047	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			294.01300	386.800	23.64	0.2404	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,253.81300	3,082.800	23.64	0.7596	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			328.14570	413.315	24.92	0.2354	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,726.14570	3,541.915	24.92	0.7646	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,058.65830	2,312.732	15.17	0.8934	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			126.65830	111.332	15.17	0.1066	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,397.56080	1,623.152	14.79	0.7773	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			328.46080	281.652	14.79	0.2227	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			479.81740	617.096	21.02	0.3517	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,230.71740	2,095.596	21.02	0.6483	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,140.91980	2,400.158	15.15	0.8921	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			134.71980	118.658	15.15	0.1079	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			369.94840	450.218	26.47	0.2334	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,263.74840	4,068.718	26.47	0.7666	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,167.89900	1,375.045	15.88	0.6756	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			602.09900	536.945	15.88	0.3244	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,163.47320	1,369.820	15.90	0.6738	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			607.67320	541.720	15.90	0.3262	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,159.07030	1,364.622	15.92	0.6720	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			613.27030	546.522	15.92	0.3280	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,169.78350	1,377.333	15.96	0.6727	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			614.08350	549.933	15.96	0.3273	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,178.62670	1,387.614	15.92	0.6762	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			602.92670	540.214	15.92	0.3238	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,174.19640	1,382.465	15.94	0.6745	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			608.49640	545.066	15.94	0.3255	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,231.80710	2,487.788	15.20	0.8893	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			143.80710	129.388	15.20	0.1107	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			378.04680	494.427	27.84	0.2345	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,740.04680	4,586.027	27.84	0.7655	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			358.79790	487.387	28.11	0.2243	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,171.39790	5,033.687	28.11	0.7757	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,307.16200	2,560.506	15.20	0.8880	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			149.76200	136.806	15.20	0.1120	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,394.10990	2,643.260	15.12	0.8878	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			155.00990	142.660	15.12	0.1122	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			333.06930	463.246	28.05	0.2094	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,693.96930	5,562.646	28.05	0.7906	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,779.55480	2,021.439	15.27	0.7906	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			340.85480	323.539	15.27	0.2094	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,772.37380	2,014.163	15.27	0.7893	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			343.67380	326.263	15.27	0.2107	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,765.20890	2,006.902	15.28	0.7880	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			346.50890	329.002	15.28	0.2120	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,416.33660	1,633.609	16.18	0.6919	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			625.23660	584.109	16.18	0.3081	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,411.72990	1,628.428	16.20	0.6903	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			630.62990	588.928	16.20	0.3097	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			301.87030	425.799	27.52	0.1948	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,020.77030	5,886.299	27.52	0.8052	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,448.33370	2,699.010	15.18	0.8863	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			157.23370	149.510	15.18	0.1137	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,420.95860	1,638.816	16.16	0.6934	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			619.85860	579.316	16.16	0.3066	0.00	0	0
Total \$ / R Option												210,959,094.99	215,850	1,917,356
Total \$ / R												2,888,688,682.09	418,406	2,701,533
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.20180		12.97420			0.0000	1,584,216.00	120	1,346
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.41270		13.17770			0.0000	469,444.50	35	297
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.64980		13.40390			0.0000	204,747.00	15	198
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.88400		13.62300			0.0000	0.00	0	7
Total \$ / R MAXI Future												2,258,407.50	170	1,848
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			128,570.62330	151,362.107	21.29	0.9920	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			150.62330	182.107	21.29	0.0080	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			127,574.85590	150,368.501	21.24	0.9917	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			154.85590	188.501	21.24	0.0083	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			126,579.21330	149,375.122	21.20	0.9914	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			159.21330	195.122	21.20	0.0086	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3,534.61400	3,132.388	15.20	0.0627	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			135,388.80770	158,445.498	15.17	0.9364	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3,618.80770	3,175.498	15.17	0.0636	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			137,242.44310	160,359.800	15.24	0.9381	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3,472.44310	3,089.800	15.24	0.0619	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			136,304.61400	159,402.388	15.20	0.9373	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			118,645.58750	141,135.076	14.86	0.8237	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			17,255.58750	15,155.076	14.86	0.1763	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		117,892.78330	140,369.945	14.87	0.8216		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		17,502.78330	15,389.945	14.87	0.1784		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		117,142.19320	139,607.285	14.88	0.8196		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		17,752.19320	15,627.285	14.88	0.1804		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		85,259.16170	104,607.030	16.47	0.6156		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		66,959.16170	60,207.030	16.47	0.3844		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		84,863.07490	104,185.380	16.49	0.6135		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		67,563.07490	60,785.380	16.49	0.3865		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		84,469.77600	103,766.117	16.52	0.6115		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		68,169.77600	61,366.117	16.52	0.3885		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,258,407.50	170	1,848
£ / R	On 14/09/2015	Foreign Exchange Future			20.80030	20.33880			0.0000		31,054,847.90	1,493	26,275
£ / R	On 11/12/2015	Foreign Exchange Future			21.12180	20.64720			0.0000		26,254,397.40	1,243	7,635
£ / R	On 14/03/2016	Foreign Exchange Future			21.48470	20.99280			0.0000		2,255,893.50	105	1,022
£ / R	On 13/06/2016	Foreign Exchange Future			21.84490	21.32970			0.0000		0.00	0	0
Total £ / R Future											59,565,138.80	2,841	34,932
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call		9,358.80000	9,820.300	38.91	1.0000		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	38.91	0.0000		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call		2,339.98180	2,800.472	18.93	0.9993		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put		1.18180	0.172	18.93	0.0007		0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call		2,180.48830	2,640.541	18.34	0.9991		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put		1.68830	0.241	18.34	0.0009		0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call		1,405.15080	1,861.707	15.52	0.9944		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put		6.35080	1.407	15.52	0.0056		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call		1,395.26320	1,851.742	15.49	0.9942		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put		6.46320	1.442	15.49	0.0058		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call		1,385.37770	1,841.777	15.45	0.9941		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put		6.57770	1.477	15.45	0.0059		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call		171.31290	412.172	11.73	0.7023	8,243,448.00	20,000	25,000	
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put		332.51290	111.872	11.73	0.2977		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call		1,841.90380	2,300.806	17.11	0.9980		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put		3.10380	0.506	17.11	0.0020		0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Call		1,382.66370	1,775.095	11.59	0.9153		0.00	0	700
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Put		135.46370	53.295	11.59	0.0847		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call		537.01220	758.203	12.37	0.6111		0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put		659.81220	406.403	12.37	0.3889		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call		2,180.36290	2,638.757	13.00	0.9714		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put		33.16290	16.957	13.00	0.0286		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call		2,170.65810	2,628.884	12.97	0.9711		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put		33.45810	17.084	12.97	0.0289		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	21.82	Call		0.00000	380.694	14.38	0.3540	15,227,752.00	40,000	20,000	
£ / R	On 11/12/2015	Foreign Exchange Option	21.82	Put		0.00000	1,078.894	14.38	0.6460		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	20.00	Call			945.85680	1,260.944	11.56	0.8148	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			298.65680	139.144	11.56	0.1852	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			747.72120	1,022.689	11.87	0.7328	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			430.52120	230.890	11.87	0.2672	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,511.89140	2,975.044	13.94	0.9784	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			24.69140	13.244	13.94	0.0216	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,190.06950	2,648.630	13.03	0.9716	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			32.86950	16.830	13.03	0.0284	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			319.56780	463.076	13.66	0.4205	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,172.36780	841.276	13.66	0.5795	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,796.59950	3,262.638	14.74	0.9828	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			19.39950	10.838	14.74	0.0172	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,963.47510	2,374.308	12.28	0.8976	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			180.67510	99.608	12.28	0.1024	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,979.90390	2,392.815	12.31	0.8991	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			177.10390	98.115	12.31	0.1009	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,971.68260	2,383.560	12.29	0.8984	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			178.88260	98.860	12.29	0.1016	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,446.09190	1,763.261	12.54	0.7312	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			626.39190	428.361	12.54	0.2688	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,456.89990	1,777.180	12.55	0.7340	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			617.19990	422.280	12.55	0.2660	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,451.49030	1,770.216	12.55	0.7326	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			621.79030	425.316	12.55	0.2674	0.00	0	0
Total £ / R Option												23,471,200.00	60,000	126,580
Total £ / R												83,036,338.80	62,841	161,512
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11118		0.10596			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11313		0.10778			0.0000	112,901.74	998	6,876
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11540		0.10989			0.0000	0.00	0	0
Total ¥ / R Future												112,901.74	998	6,900
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			33.19460	187.041	11.24	0.6585	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			436.89460	69.241	11.24	0.3415	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,596.32090	2,117.809	23.12	0.9999	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.02090	0.009	23.12	0.0001	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			600.75050	1,118.325	16.67	0.9962	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			4.45050	0.525	16.67	0.0038	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,784.19910	2,315.829	17.76	0.9919	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			5.69910	3.029	17.76	0.0081	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			833.01470	1,323.300	12.56	0.9665	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			54.51470	10.500	12.56	0.0335	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			250.94220	494.146	12.88	0.6677	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			472.44220	181.346	12.88	0.3323	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,092.68960	1,572.672	13.09	0.9352	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	0.10	Put			103.58960	33.072	13.09	0.0648	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			485.71900	778.676	13.71	0.6983	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			496.61900	239.076	13.71	0.3017	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			229.56500	387.058	16.83	0.4017	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,240.46500	847.458	16.83	0.5983	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												112,901.74	998	6,900
€ / R	On	14/09/2015	Foreign Exchange Future			15.29860		14.68490			0.0000	120,430,579.20	7,872	34,725
€ / R	On	21/09/2015	Foreign Exchange Future			15.31860		14.70380			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.42410		14.80290			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.56570		14.93700			0.0000	38,727,461.60	2,488	44,584
€ / R	On	25/01/2016	Foreign Exchange Future			15.70950		15.07260			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.86890		15.22220			0.0000	14,456,567.90	911	3,561
€ / R	On	13/06/2016	Foreign Exchange Future			16.17500		15.50640			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.51010		15.82390			0.0000	0.00	0	0
Total € / R Future												173,614,608.70	11,271	83,120
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,685.49830	2,299.000	23.26	0.9984	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.59830	0.400	23.26	0.0016	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,655.56430	2,269.039	23.15	0.9982	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			238.72930	723.911	15.13	0.9043	18,821,688.60	26,000	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			153.82930	25.311	15.13	0.0957	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			115.25050	483.631	16.05	0.7596	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.42230	0.293	23.62	0.0012	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,765.35280	2,378.912	23.55	0.9987	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.45280	0.312	23.55	0.0013	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			46.50820	275.284	17.12	0.5390	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			611.60820	226.684	17.12	0.4610	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			45.28540	270.537	17.15	0.5327	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.66430	0.439	23.15	0.0018	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			381.24440	932.056	16.16	0.9470	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			76.34440	13.455	16.16	0.0530	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.21090	0.157	24.34	0.0006	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,785.32230	2,398.893	23.62	0.9988	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			620.38540	231.937	17.15	0.4673	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			330.35050	85.031	16.05	0.2404	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			47.76270	280.098	17.09	0.5454	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			602.86270	221.498	17.09	0.4546	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,424.94640	3,038.639	25.92	0.9998	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.04640	0.039	25.92	0.0002	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,985.11090	2,598.757	24.34	0.9994	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			448.05180	1,000.305	16.36	0.9305	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			84.25180	21.705	16.36	0.0695	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			440.71860	990.816	16.32	0.9289	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	21/09/2015	Foreign Exchange Option	14.35	Put			86.91860	22.216	16.32	0.0711	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			166.68370	566.300	16.18	0.7629	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			312.88370	97.700	16.18	0.2371	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			455.44540	1,009.806	16.41	0.9320	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			81.64540	21.206	16.41	0.0680	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			598.76700	1,127.965	14.78	0.8861	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			145.86700	53.865	14.78	0.1139	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			289.33540	698.432	15.77	0.7054	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			406.43540	194.332	15.77	0.2946	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			612.60030	1,145.186	14.76	0.8908	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			139.70030	51.086	14.76	0.1092	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			605.66200	1,136.562	14.77	0.8885	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			142.76200	52.462	14.77	0.1115	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.79580	1.646	23.62	0.0026	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,907.43140	2,532.149	17.33	0.9719	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			20.43140	16.449	17.33	0.0281	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,128.17480	1,711.660	14.99	0.9226	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			91.17480	45.959	14.99	0.0774	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			500.77550	288.764	15.61	0.3196	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			331.00990	693.405	16.19	0.5972	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			684.00990	417.705	16.19	0.4028	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			117.21060	303.366	19.16	0.3070	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,680.21060	1,237.666	19.16	0.6930	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,987.79580	4,617.346	23.62	0.9974	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			180.27070	92.588	14.86	0.1389	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			435.64510	856.251	15.57	0.6863	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			488.64510	280.551	15.57	0.3137	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			431.69490	850.342	15.59	0.6834	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			494.69490	284.642	15.59	0.3166	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			427.77550	844.464	15.61	0.6804	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			817.27070	1,358.288	14.86	0.8611	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			622.28780	1,069.497	14.95	0.7189	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			469.68780	279.997	14.95	0.2811	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			779.20540	1,279.904	14.75	0.7875	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			326.60540	190.404	14.75	0.2125	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			773.51110	1,272.489	14.76	0.7854	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			330.91110	192.990	14.76	0.2146	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			656.36170	1,115.658	14.88	0.7358	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			433.76170	256.158	14.88	0.2642	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			784.93220	1,287.340	14.75	0.7897	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			322.33220	187.840	14.75	0.2103	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,222.19440	2,846.775	15.19	0.9627	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			49.99440	27.875	15.19	0.0373	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,081.89450	2,703.364	15.07	0.9549	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			59.69450	34.464	15.07	0.0451	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,502.71170	2,099.832	14.57	0.9044	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			130.51170	80.932	14.57	0.0956	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			0.00000	757.063	16.85	0.5089	39,367,286.40	52,000	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			0.00000	838.163	16.85	0.4911	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			380.26700	689.581	17.28	0.4714	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,308.06700	970.681	17.28	0.5286	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			350.65580	643.765	17.60	0.4449	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,428.45580	1,074.865	17.60	0.5551	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,357.87030	1,939.556	14.43	0.8846	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			165.67030	100.656	14.43	0.1154	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			795.62840	1,265.319	14.71	0.7354	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			473.42840	296.419	14.71	0.2646	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			724.73970	1,167.339	14.82	0.7036	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			552.53970	348.439	14.82	0.2964	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,389.50360	1,974.858	14.46	0.8893	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			157.30360	95.958	14.46	0.1107	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,381.56400	1,966.014	14.45	0.8881	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			159.36400	97.114	14.45	0.1119	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,373.64770	1,957.184	14.44	0.8870	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			161.44770	98.284	14.44	0.1130	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			918.19640	1,362.377	14.68	0.6942	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			671.79640	447.377	14.68	0.3058	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			671.59920	1,046.191	16.26	0.5654	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			666.02790	443.243	14.67	0.3039	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,125.19920	831.191	16.26	0.4346	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,536.52480	2,124.029	14.04	0.8636	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			230.12480	149.029	14.04	0.1364	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			926.67630	1,374.125	14.66	0.6979	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			660.27630	439.124	14.66	0.3021	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			922.42790	1,368.243	14.67	0.6961	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,377.23040	1,906.327	14.38	0.7692	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			513.33040	356.227	14.38	0.2308	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,388.88040	1,919.386	14.35	0.7723	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			504.98040	349.286	14.35	0.2277	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,383.04850	1,912.844	14.36	0.7707	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			509.14850	352.744	14.36	0.2293	0.00	0	0
Total € / R Option												58,188,975.00	78,000	294,140
Total € / R												231,803,583.70	89,271	377,260
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.50110		9.51790			0.0000	15,249,265.50	1,605	2,319
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.60760		9.62160			0.0000	4,803,800.00	500	8,883
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.73650		9.74500			0.0000	4,868,250.00	500	1,975
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.86770		9.86800			0.0000	0.00	0	0
Total AU\$ / R Future												24,921,315.50	2,605	13,177
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			845.50190	861.625	17.26	0.9808	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	14/09/2015	Foreign Exchange Option	10.34	Call			3.63590	2.940	17.13	0.0207	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			825.73590	841.840	17.13	0.9793	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.51660	2.830	17.19	0.0200	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			835.61660	851.730	17.19	0.9800	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.40190	2.725	17.26	0.0192	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			0.00000	699.368	14.81	0.7577	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.55510	1.070	18.52	0.0035	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			0.00000	432.304	12.08	0.7006	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.27560	0.819	18.86	0.0027	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,323.00840	2,308.536	18.69	0.9969	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.40840	0.936	18.69	0.0031	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,273.15510	2,258.670	18.52	0.9965	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			0.00000	124.704	12.08	0.2994	25,065.56	201	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			0.00000	266.038	12.53	0.5183	53,473.66	201	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			0.00000	258.438	12.53	0.4817	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			0.00000	106.968	14.81	0.2423	21,500.59	201	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,372.87560	2,358.419	18.86	0.9973	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			482.72100	468.049	11.98	0.6210	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			247.72100	241.549	11.98	0.3790	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			493.98270	478.921	11.95	0.6302	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			238.98270	232.421	11.95	0.3698	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			488.32710	473.462	11.97	0.6256	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			243.32710	236.962	11.97	0.3744	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			387.54580	389.214	13.79	0.4530	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			609.54580	611.514	13.79	0.5470	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			384.30330	386.121	13.82	0.4500	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			616.30330	618.421	13.82	0.5500	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			390.81440	392.333	13.76	0.4560	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			602.81440	604.633	13.76	0.5440	0.00	0	0
Total AU\$ / R Option												100,039.81	603	603
Total AU\$ / R												25,021,355.31	3,208	13,780
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.01090		9.86020			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.16820		10.01210			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			262.55670	395.518	14.59	0.8635	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			42.35670	24.618	14.59	0.1365	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			255.09820	387.180	14.63	0.8563	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			44.89820	26.280	14.63	0.1437	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			247.74930	378.922	14.66	0.8490	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			47.54930	28.022	14.66	0.1510	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			150.94590	239.665	16.84	0.3849	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			628.84590	561.465	16.84	0.6151	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			148.80680	236.925	16.87	0.3813	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
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			636.70680	568.725	16.87	0.6187	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			146.69340	234.216	16.91	0.3777	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			644.59340	576.016	16.91	0.6223	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future					421.67200			0.0000	0.00	0	24,000
Total CF CANDCO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			261.66200	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	160.010		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			261.68200	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	159.990		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			261.67200	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	160.000		0.0000	0.00	0	0
Total CF CANDCO CAGH Option												0.00	0	0
Total CF CANDCO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			14.10990		13.60510			0.0000	14,109.90	1	1,552
CHF / R	On	11/12/2015	Foreign Exchange Future			14.38380		13.86480			0.0000	0.00	0	7,345
Total CHF / R Future												14,109.90	1	8,897
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			826.54800	1,327.777	21.65	0.9724	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			11.44800	7.877	21.65	0.0276	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			816.83190	1,317.882	21.55	0.9720	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			11.73190	7.982	21.55	0.0280	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			807.12420	1,307.989	21.45	0.9715	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			12.02420	8.089	21.45	0.0285	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			373.98170	715.067	16.37	0.6327	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			519.18170	341.267	16.37	0.3673	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			381.22780	725.779	16.32	0.6390	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			506.42780	331.978	16.32	0.3610	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			377.58910	720.407	16.34	0.6359	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			512.78910	336.607	16.34	0.3641	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												14,109.90	1	8,897
CNH / R	On	14/09/2015	Foreign Exchange Future			2.02900		2.00660			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.02850		2.01880			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			289.60170	461.021	15.23	0.6600	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
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			223.60170	171.021	15.23	0.3400	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			241.00620	401.660	15.37	0.6078	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			275.00620	211.660	15.37	0.3922	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			348.70310	529.418	15.30	0.7079	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			182.70310	139.418	15.30	0.2921	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			684.91420	828.007	16.63	0.5581	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			596.91420	932.007	16.63	0.4419	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			790.66500	643.391	16.53	0.6015	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			502.66500	547.392	16.53	0.3985	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			734.11480	877.201	16.53	0.5800	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			546.11480	592.201	16.53	0.4200	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			2.04900		1.96810			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.08640		2.00340			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			2,283.04150	3,091.530	25.86	0.9962	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			2.04150	1.530	25.86	0.0038	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			2,183.58170	2,991.885	25.61	0.9953	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			2.58170	1.885	25.61	0.0047	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,083.94760	2,892.318	25.36	0.9943	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			2.94760	2.318	25.36	0.0057	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			663.93540	379.301	15.58	0.3154	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			688.95270	1,271.002	15.39	0.7272	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			554.95270	307.002	15.39	0.2728	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			640.18230	1,204.302	15.45	0.7065	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			606.18230	340.302	15.45	0.2935	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			597.93540	1,143.301	15.58	0.6846	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12680		0.12510			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12640		0.12440			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12560		0.12380			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06630		0.06460			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05910		0.05900			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05570		0.05620			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 NGN / R Future												0.00	0	94,200
Total NGN / R												0.00	0	94,200
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.56330		8.65860			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.57340		8.66880			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.65140		8.74520			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.74980		8.83970			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			280.78800	204.396	15.88	0.7750	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			12.18800	31.096	15.88	0.2250	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			271.74610	196.323	15.78	0.7632	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			13.14610	33.023	15.78	0.2368	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			262.77340	188.359	15.67	0.7509	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			14.17340	35.059	15.67	0.2491	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			7.91440	8.859	15.80	0.0636	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			429.11440	525.459	15.80	0.9364	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			7.41870	8.492	15.88	0.0611	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			438.61870	535.092	15.88	0.9389	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			7.01000	8.143	15.97	0.0587	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			448.21000	544.743	15.97	0.9413	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			100.11120	106.736	14.05	0.2723	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			444.91120	545.337	14.05	0.7277	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			98.06710	104.996	14.09	0.2683	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			452.86710	553.597	14.09	0.7317	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			96.06510	103.217	14.13	0.2643	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			460.86510	561.817	14.13	0.7357	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			221.34020	229.801	14.84	0.3673	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			521.64020	620.001	14.84	0.6327	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			218.60420	227.368	14.87	0.3640	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			528.90420	627.568	14.87	0.6360	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			215.90450	224.964	14.90	0.3607	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			536.20450	635.164	14.90	0.6393	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												0.00	0	8,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.15880		1.13190			0.0000	0.00	0	516
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.16050		1.13350			0.0000	48,926,680.00	42,160	3,909
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.16260		1.13570			0.0000	0.00	0	0
Total QUANTO € / \$ Future												48,926,680.00	42,160	4,425
Total QUANTO € / \$												48,926,680.00	42,160	4,425
RAIN	On	14/09/2015	Foreign Exchange Future			23,530.29000		22,876.14000			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 RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future			9.37150		9.35000			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.49310		9.35000			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call			0.00000	167.087	16.85	0.5412	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			0.00000	135.587	16.85	0.4588	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			0.00000	139.283	14.32	0.5335	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			0.00000	117.783	14.32	0.4665	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			0.00000	146.002	15.64	0.5205	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			0.00000	134.502	15.64	0.4795	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			0.00000	570.894	23.91	0.5753	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			0.00000	417.794	23.91	0.4247	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			0.00000	553.689	23.32	0.5726	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			0.00000	410.589	23.32	0.4274	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			0.00000	536.485	22.74	0.5698	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			0.00000	403.385	22.74	0.4302	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.47900		4.42100			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.42290		4.37380			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			20.41140	45.305	22.32	0.3045	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			209.41140	176.305	22.32	0.6955	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			23.93490	50.839	22.21	0.3325	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			192.93490	161.839	22.21	0.6675	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			22.04040	48.005	22.27	0.3183	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			201.04040	169.005	22.27	0.6817	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			116.07080	156.107	19.33	0.4643	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			232.27080	223.207	19.33	0.5357	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			112.42610	152.248	19.37	0.4561	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			238.62610	229.348	19.37	0.5439	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			108.86890	148.469	19.40	0.4479	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			245.06890	235.569	19.40	0.5521	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.55090		1.57450			0.0000	0.00	0	130

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
ZMW / R On 11/12/2015 Foreign Exchange Future			1.51210		1.53540			0.0000	0.00	0	0
Total ZMW / R Future									0.00	0	130
Total ZMW / R									0.00	0	130
Total Futures									2,987,142,749.24	262,602	1,057,779
Total Options									292,719,309.80	354,453	2,346,679
Grand Total:									3,279,862,059.04	617,055	3,404,458