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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2015

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			13.03180		13.16020			0.0000	1,524,720.60	117	0
\$ / R On 26/08/2015 Foreign Exchange Future			13.01450		13.16020			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			13.01450		13.16020			0.0000	0.00	0	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			13.02140		13.16930			0.0000	0.00	0	600
\$ / R On 03/09/2015 Foreign Exchange Future			13.02830		13.17620			0.0000	0.00	0	0
\$ / R On 08/09/2015 Foreign Exchange Future			13.03970		13.18090			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.04420		13.19250			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.05330		13.20180			0.0000	583,404,190.20	44,694	541,300
\$ / R On 17/09/2015 Foreign Exchange Future			13.06010		13.20880			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.08510		13.23450			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.08970		13.23920			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.11960		13.27000			0.0000	13,119,600.00	1,000	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.15420		13.30560			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			13.17300		13.32480			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.20130		13.35350			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.20370		13.35590			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.20840		13.36070			0.0000	105,667,200.00	8,000	8,000
\$ / R On 25/11/2015 Foreign Exchange Future			13.22020		13.37270			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.25190		13.40520			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.25930		13.41270			0.0000	202,442,992.40	15,268	175,505
\$ / R On 21/12/2015 Foreign Exchange Future			13.28380		13.43790			0.0000	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2016	Foreign Exchange Future			13.34040		13.49580			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.37480		13.53100			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.41410		13.57120			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.44600		13.60390			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.48290		13.64210			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.49020		13.64980			0.0000	13,490,200.00	1,000	21,163
\$ / R	On	29/03/2016	Foreign Exchange Future			13.52710		13.68800			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.59580		13.75940			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.67190		13.83860			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.69750		13.86530			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.70520		13.87330			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.71540		13.88400			0.0000	0.00	0	13,451
\$ / R	On	28/06/2016	Foreign Exchange Future			13.75380		13.92400			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.82790		14.00140			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.86630		14.04150			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.90460		14.08150			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.95330		14.12810			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.96300		14.13740			0.0000	9,774,100.00	700	700
\$ / R	On	28/09/2016	Foreign Exchange Future			13.98470		14.15840			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.05230		14.22370			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.13200		14.30060			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.17060		14.33790			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.18270		14.34950			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>929,423,003.20</b>	<b>70,779</b>	<b>780,902</b>
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			990.20000	861.800	18.07	1.0000	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			0.00000	0.000	18.07	0.0000	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			660.23750	531.800	18.07	1.0000	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			0.03750	0.000	18.07	0.0000	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			99.26540	21.266	20.78	0.2524	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			49.06540	116.766	20.78	0.7476	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,360.20930	2,214.500	27.05	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00930	0.000	27.05	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			2,010.21160	1,864.500	31.26	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.01160	0.000	31.26	0.0000	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			542.17530	396.814	21.92	0.9716	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			1.97530	2.314	21.92	0.0284	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			215.54150	92.882	17.81	0.6050	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			25.34150	48.382	17.81	0.3950	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.10360	0.182	99.39	0.0007	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,339.90360	3,485.682	99.39	0.9993	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			870.15160	722.959	20.13	0.9868	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			0.85160	1.559	20.13	0.0132	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			248.16560	139.971	16.64	0.5149	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			91.96560	131.671	16.64	0.4851	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			241.83890	135.573	16.71	0.5033	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			95.63890	137.273	16.71	0.4967	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			0.00000	218.531	16.74	0.5898	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			0.00000	128.831	16.74	0.4102	772,987.20	6,000	3,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			0.00000	121.178	17.85	0.3864	242,356.40	2,000	1,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			0.00000	261.478	17.85	0.6136	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,038.09090	889.119	17.51	0.9734	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			5.59090	4.919	17.51	0.0266	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			15.21500	18.330	15.18	0.0850	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			569.47310	439.449	15.75	0.7958	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			37.67310	56.149	15.75	0.2042	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			719.78470	578.627	15.33	0.8897	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			9.59040	9.788	16.02	0.0476	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			912.19030	764.017	15.80	0.9480	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			10.39030	10.717	15.80	0.0520	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			672.50890	535.878	15.45	0.8655	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			20.70890	32.578	15.45	0.1345	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			815.42670	667.879	15.08	0.9295	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			6.64840	6.475	17.03	0.0315	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			1,009.77280	861.245	16.53	0.9614	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			7.97280	7.945	16.53	0.0386	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			738.80550	596.100	15.28	0.8986	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			17.00550	22.800	15.28	0.1014	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			941.39040	793.088	16.02	0.9524	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			5.56090	5.299	17.54	0.0257	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			1,127.65020	978.909	17.40	0.9728	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			5.85020	5.609	17.40	0.0272	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			825.05860	677.432	15.15	0.9317	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			13.25860	14.132	15.15	0.0683	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,078.44840	929.775	17.03	0.9685	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			2.65850	2.604	19.42	0.0125	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,206.58260	1,057.777	17.98	0.9783	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			4.78260	4.477	17.98	0.0217	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			980.42640	831.983	16.31	0.9578	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			8.62640	8.683	16.31	0.0422	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,147.36090	998.599	17.54	0.9743	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			1.33290	1.295	20.42	0.0063	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,583.22890	1,434.698	20.34	0.9932	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			1.42890	1.398	20.34	0.0068	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			1,107.95610	959.239	17.25	0.9712	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			6.15610	5.939	17.25	0.0288	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,404.45850	1,255.904	19.42	0.9875	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.94020	0.884	20.84	0.0044	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,692.77370	1,544.219	20.80	0.9955	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.97370	0.919	20.80	0.0045	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,167.08690	1,018.308	17.69	0.9757	0.00	0	681
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			5.28690	5.008	17.69	0.0243	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,603.13290	1,454.595	20.42	0.9937	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.37540	0.324	21.94	0.0017	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,912.24840	1,763.693	21.73	0.9980	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.44840	0.393	21.73	0.0020	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,454.03940	1,305.584	19.79	0.9891	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			2.23940	2.284	19.79	0.0109	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,702.74020	1,554.184	20.84	0.9956	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.15900	0.126	22.96	0.0007	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,032.09250	1,883.546	22.24	0.9987	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.29250	0.246	22.24	0.0013	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,662.88140	1,514.330	20.67	0.9949	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			1.08140	1.030	20.67	0.0051	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,962.17540	1,813.624	21.94	0.9983	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,002.12560	1,853.577	22.11	0.9986	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.32560	0.277	22.11	0.0014	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,712.70780	1,564.151	20.89	0.9958	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.90780	0.851	20.89	0.0042	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,201.95900	2,053.426	22.96	0.9993	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.03710	0.026	24.65	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,221.94790	2,073.417	23.04	0.9994	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.14790	0.117	23.04	0.0006	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,129.03280	1,262.954	23.82	0.9461	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			24.18650	11.492	24.29	0.0393	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,272.38650	1,408.191	24.29	0.9607	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,641.83200	2,493.322	24.82	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.03200	0.022	24.82	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,601.83710	2,453.326	24.65	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			275.41230	352.788	17.99	0.6509	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			157.36500	97.488	18.67	0.2816	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			355.56500	444.188	18.67	0.7184	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.04140	0.023	39.08	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,298.24140	5,446.723	39.08	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			30.83280	16.254	23.82	0.0539	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			175.56190	231.503	16.98	0.5279	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			252.19580	166.322	17.26	0.4355	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			200.39580	263.022	17.26	0.5645	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			18.53290	8.169	24.53	0.0289	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,396.73290	1,534.869	24.53	0.9711	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			197.21230	126.088	17.99	0.3491	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			131.45930	176.055	16.57	0.4503	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			298.82350	200.922	16.75	0.5026	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			157.02350	207.622	16.75	0.4974	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			51.57110	28.326	22.09	0.0920	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			849.77110	975.026	22.09	0.9080	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			277.36190	184.803	16.98	0.4721	739,214.00	4,000	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			82.28290	114.586	16.22	0.3402	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		396.65230	283.822	16.32	0.6287	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		94.85230	130.522	16.32	0.3713	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		208.56720	134.445	17.82	0.3678	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		256.76720	331.145	17.82	0.6322	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		333.25930	229.355	16.57	0.5497	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		43.16630	63.560	15.82	0.2238	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		505.35670	380.678	15.95	0.7416	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		53.55670	77.379	15.95	0.2584	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		293.34550	196.778	16.81	0.4949	3,935,570.00	20,000	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		161.54550	213.478	16.81	0.5051	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		424.08290	307.886	16.22	0.6598	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		26.85150	41.276	15.58	0.1617	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		611.47160	478.492	15.63	0.8267	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		29.67160	45.192	15.63	0.1733	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		383.37760	272.277	16.37	0.6129	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		101.57760	138.977	16.37	0.3871	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		544.96630	416.860	15.82	0.7762	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		17.98470	25.327	15.33	0.1103	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		710.29720	569.968	15.35	0.8851	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		18.49720	26.668	15.35	0.1149	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		467.37930	346.406	16.07	0.7053	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		65.57930	93.106	16.07	0.2947	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		628.65150	494.576	15.58	0.8383	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		13.62670	14.580	15.08	0.0705	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		777.01500	631.631	15.18	0.9150	0.00	0	10,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call		362.53320	258.935	16.61	0.5669	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put		133.73320	178.835	16.61	0.4331	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call		350.58160	248.697	16.66	0.5522	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put		141.78160	188.597	16.66	0.4478	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call		96.70140	65.142	21.01	0.1534	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put		862.20140	980.042	21.01	0.8466	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		1.04330	0.221	25.65	0.0008	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		3,566.54330	3,715.121	25.65	0.9992	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call		2,085.58220	1,935.903	19.53	0.9967	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put		0.54830	0.381	21.47	0.0015	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put		1.08220	0.803	19.53	0.0033	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call		1,836.29480	1,686.507	18.16	0.9941	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put		1.79480	1.407	18.16	0.0059	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		269.84200	196.700	17.42	0.4062	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		305.34200	381.600	17.42	0.5938	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call		2,435.04830	2,285.481	21.47	0.9985	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call		539.43540	427.669	15.87	0.6823	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put		100.23540	137.970	15.87	0.3177	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		542.11100	437.277	15.92	0.6350	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		152.11100	197.677	15.92	0.3650	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,159.68470	2,008.037	17.59	0.9887	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	11.15	Put		4.08470	3.837	17.59	0.0113	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		297.87650	234.095	18.16	0.3588	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		552.27650	639.894	18.16	0.6412	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		26.99990	24.349	32.61	0.0358	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,701.39990	3,850.149	32.61	0.9642	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		2,508.44740	2,356.277	19.05	0.9940	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		2.84740	2.077	19.05	0.0060	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		738.31390	623.287	15.32	0.7083	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		133.51390	170.287	15.32	0.2917	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		565.82810	466.308	16.11	0.5873	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		241.02810	293.308	16.11	0.4127	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		533.08130	438.731	16.37	0.5354	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		329.58130	387.431	16.37	0.4646	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		527.73120	434.034	16.43	0.5286	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		341.83120	400.334	16.43	0.4714	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		549.98580	454.341	16.34	0.5418	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		329.28580	385.941	16.34	0.4582	0.00	0	8,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		58.62390	42.571	32.14	0.0506	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		4,135.92390	4,272.371	32.14	0.9494	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,579.15570	2,425.129	18.10	0.9884	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		6.45570	4.929	18.10	0.0116	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,232.50170	2,078.830	16.92	0.9797	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		9.80170	8.630	16.92	0.0203	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		316.08280	253.239	18.72	0.3270	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		793.38280	883.039	18.72	0.6730	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,144.17400	1,009.455	14.54	0.8297	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		78.97400	97.555	14.54	0.1703	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		111.94270	88.060	24.74	0.1084	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,499.24270	2,628.760	24.74	0.8916	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		91.08570	76.634	28.04	0.0873	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,178.38570	3,317.334	28.04	0.9127	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		6.37310	4.227	31.77	0.0060	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,363.67310	7,514.927	31.77	0.9940	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		189.97360	150.936	21.74	0.1858	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,617.27360	1,731.636	21.74	0.8142	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		175.57480	139.208	22.14	0.1717	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,732.87480	1,849.908	22.14	0.8283	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		172.46650	136.681	22.24	0.1687	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,759.76650	1,877.381	22.24	0.8313	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		255.36690	205.452	20.22	0.2494	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,212.66690	1,316.152	20.22	0.7506	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		0.00000	201.314	20.32	0.2447	805,256.00	4,000	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		0.00000	1,342.014	20.32	0.7553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		0.00000	188.298	20.65	0.2296	188,297.80	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		0.00000	1,428.998	20.65	0.7704	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		420.20300	345.738	17.87	0.3983	0.00	0	2,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		667.50300	746.438	17.87	0.6017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		328.65170	267.038	18.99	0.3176	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		915.95170	1,007.738	18.99	0.6824	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		0.00000	215.563	19.99	0.2609	6,898,028.80	32,000	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		0.00000	1,256.263	19.99	0.7391	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		495.48020	411.525	17.15	0.4608	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		522.78020	592.225	17.15	0.5392	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		473.53330	392.258	17.35	0.4430	980,645.25	2,500	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		560.83330	632.958	17.35	0.5570	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		439.34880	362.389	17.68	0.4146	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		626.64880	703.089	17.68	0.5854	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		573.71970	479.868	16.53	0.5210	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		411.01970	470.568	16.53	0.4790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		560.50800	468.296	16.63	0.5112	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		427.80800	488.996	16.63	0.4888	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		510.73950	424.965	17.02	0.4730	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		498.03950	565.665	17.02	0.5270	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		670.15520	568.022	15.97	0.5896	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		307.45520	358.722	15.97	0.4104	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		644.64370	544.614	16.11	0.5721	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		331.94370	385.314	16.11	0.4279	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		596.44730	500.561	16.39	0.5378	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		383.74730	441.261	16.39	0.4622	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		776.07060	665.802	15.44	0.6576	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		223.37060	266.502	15.44	0.3424	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		752.56810	644.025	15.55	0.6432	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		239.86810	284.725	15.55	0.3568	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		696.63520	592.378	15.83	0.6073	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		283.93520	333.078	15.83	0.3927	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		951.42720	823.507	14.72	0.7508	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		138.72720	164.207	14.72	0.2492	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		837.70300	723.119	15.16	0.6938	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		185.00300	223.818	15.16	0.3062	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		812.55590	699.695	15.27	0.6793	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		199.85590	240.395	15.27	0.3207	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		981.32870	852.248	14.70	0.7635	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		128.62870	152.948	14.70	0.2365	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		973.80310	845.003	14.70	0.7604	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		131.10310	155.703	14.70	0.2396	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		966.31220	837.795	14.71	0.7572	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		133.61220	158.495	14.71	0.2428	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,289.66590	1,151.146	14.49	0.8679	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		56.96590	71.846	14.49	0.1321	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,272.44280	1,134.359	14.50	0.8633	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		59.74280	75.059	14.50	0.1367	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,027.15280	896.426	14.66	0.7821	0.00	0	500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		114.45280	137.126	14.66	0.2179	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,359.51760	1,219.321	14.45	0.8856	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		46.81760	60.021	14.45	0.1144	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,315.68310	1,176.522	14.47	0.8747	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		52.98310	67.222	14.47	0.1253	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,306.98700	1,168.037	14.48	0.8725	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		54.28700	68.737	14.48	0.1275	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,498.62790	1,351.233	14.37	0.9146	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		35.92790	41.933	14.37	0.0854	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,451.19140	1,306.705	14.39	0.9056	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		38.49140	47.405	14.39	0.0944	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,413.37910	1,271.477	14.41	0.8979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		40.67910	52.177	14.41	0.1021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,690.03230	1,539.743	14.92	0.9369	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		27.33230	30.443	14.92	0.0631	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,641.95660	1,492.286	14.78	0.9319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		29.25660	32.987	14.78	0.0681	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,546.24340	1,398.014	14.50	0.9208	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		33.54340	38.714	14.50	0.0792	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,029.76750	1,876.603	15.90	0.9633	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		17.06750	17.303	15.90	0.0367	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,835.01220	1,683.212	15.34	0.9499	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		22.31220	23.912	15.34	0.0501	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,825.31470	1,673.601	15.31	0.9491	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		22.61470	24.302	15.31	0.0509	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,472.12270	2,317.604	17.15	0.9820	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		9.42270	8.304	17.15	0.0180	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,422.76090	2,268.314	17.01	0.9805	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		10.06090	9.014	17.01	0.0195	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,225.78950	2,071.800	16.45	0.9732	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		13.08950	12.500	16.45	0.0268	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,263.44200	4,109.771	22.54	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.74200	0.471	22.54	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,213.55840	4,059.852	22.54	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.85840	0.552	22.54	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,163.69090	4,009.946	22.54	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.99090	0.646	22.54	0.0014	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,301.39030	2,146.107	16.19	0.9743	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		13.49030	12.307	16.19	0.0257	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		322.86190	264.085	19.31	0.3014	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,034.96190	1,130.285	19.31	0.6986	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		74.17450	55.477	31.44	0.0583	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,506.27450	4,641.677	31.44	0.9417	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,646.08750	2,490.509	17.02	0.9857	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		8.18750	6.709	17.02	0.0143	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,311.19970	2,155.898	16.21	0.9747	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	21/12/2015	Foreign Exchange Option	11.14	Put		13.29970	12.098	16.21	0.0253	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		844.76580	734.079	15.43	0.6457	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		278.96580	323.679	15.43	0.3543	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		353.72740	297.165	19.87	0.2917	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,302.72740	1,402.365	19.87	0.7083	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,781.34080	1,626.546	14.55	0.9145	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		50.34080	51.746	14.55	0.0855	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		867.70640	756.626	15.48	0.6388	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		306.70640	351.826	15.48	0.3612	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		794.28090	688.950	15.88	0.5968	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		373.28090	424.150	15.88	0.4032	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,012.83350	1,858.078	14.89	0.9301	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		41.63350	43.978	14.89	0.0699	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		254.15730	213.778	22.13	0.2017	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		2,082.95730	2,199.678	22.13	0.7983	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,864.60910	1,711.242	14.64	0.9047	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		60.70910	65.242	14.64	0.0953	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		358.28780	305.507	20.53	0.2730	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,594.38780	1,699.507	20.53	0.7270	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,298.02390	1,159.678	14.59	0.7685	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		185.92390	206.778	14.59	0.2315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,376.75750	2,495.240	22.57	0.7991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,619.65600	2,465.613	15.69	0.9615	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		19.85600	25.413	15.69	0.0385	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		2,145.18750	1,992.285	15.01	0.9260	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		45.38750	52.085	15.01	0.0740	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,517.56230	1,617.924	20.13	0.6989	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		2,098.83560	1,945.987	14.94	0.9213	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		49.03560	55.787	14.94	0.0787	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		59.05130	45.386	29.45	0.0409	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,639.25130	6,785.186	29.45	0.9591	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		276.55750	235.440	22.57	0.2009	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		1,094.88400	1,180.868	18.70	0.6195	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		239.35140	203.744	23.54	0.1736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,739.55140	2,863.544	23.54	0.8264	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		217.93840	195.085	24.95	0.1605	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		3,068.13840	3,204.885	24.95	0.8395	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		417.36230	358.124	20.13	0.3011	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		644.48950	708.605	16.92	0.4889	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		391.28090	335.105	20.52	0.2827	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1,641.48090	1,744.905	20.52	0.7173	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		334.46510	285.167	21.41	0.2425	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		1,954.66510	2,064.967	21.41	0.7575	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		534.68400	461.068	18.70	0.3805	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		268.89340	297.754	14.84	0.2977	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		509.90270	439.088	18.97	0.3641	0.00	0	43,156

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	14.31	Put		1,170.10270	1,258.888	18.97	0.6359	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		448.06220	384.853	19.71	0.3223	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		1,388.26220	1,484.653	19.71	0.6777	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		744.28950	648.805	16.92	0.5111	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		124.88100	137.602	14.30	0.1706	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		668.30900	579.742	17.48	0.4652	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		778.50900	849.542	17.48	0.5348	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		610.17390	527.882	17.97	0.4292	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		900.37390	977.681	17.97	0.5708	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,118.69340	987.954	14.84	0.7023	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		94.32550	100.923	14.33	0.1330	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,022.83380	903.888	15.18	0.6622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		323.03380	363.688	15.18	0.3378	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		866.06720	759.673	16.08	0.5807	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		476.26720	529.473	16.08	0.4193	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,514.68100	1,367.802	14.30	0.8294	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put		82.08090	88.812	14.46	0.1189	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,291.93880	1,153.856	14.59	0.7642	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		192.13880	213.656	14.59	0.2358	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,158.75030	1,026.160	14.78	0.7175	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		248.95030	275.960	14.78	0.2825	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,694.12550	1,541.123	14.33	0.8670	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put		66.18300	73.009	14.67	0.1000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,685.42640	1,532.409	14.31	0.8656	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		95.62640	102.209	14.31	0.1344	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,642.15790	1,489.053	14.25	0.8580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		102.35790	108.853	14.25	0.1420	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call		1,781.88090	1,629.012	14.46	0.8811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put		77.56190	84.332	14.52	0.1136	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call		1,737.82940	1,584.901	14.40	0.8742	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		88.02940	94.701	14.40	0.1258	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		1,702.83700	1,549.851	14.34	0.8685	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		93.03700	99.651	14.34	0.1315	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call		1,915.98300	1,763.209	14.67	0.9000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call		1,888.94020	1,736.157	14.63	0.8964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put		69.14020	75.957	14.63	0.1036	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call		1,817.36190	1,664.532	14.52	0.8864	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call		1,960.79640	1,805.469	14.64	0.8973	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put		72.79640	78.369	14.64	0.1027	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call		369.77750	316.430	21.20	0.2574	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put		1,931.77750	2,039.330	21.20	0.7426	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call		373.31740	320.657	21.90	0.2425	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put		2,273.91740	2,384.857	21.90	0.7575	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call		2,043.01680	1,885.806	14.71	0.8917	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put		83.61680	90.006	14.71	0.1083	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call		2,132.38840	1,972.968	14.73	0.8875	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	27/05/2016	Foreign Exchange Option	11.80	Put			93.78840	101.068	14.73	0.1125	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			378.97190	326.960	22.65	0.2294	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,670.37190	2,785.060	22.65	0.7706	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			150.45050	161.195	14.35	0.1647	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			489.08630	425.799	21.12	0.2910	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,073.78630	2,178.299	21.12	0.7090	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,815.75050	1,658.695	14.35	0.8353	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,100.20190	987.732	15.92	0.6133	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			516.90190	572.532	15.92	0.3867	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,095.61200	983.461	15.95	0.6112	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			522.31200	578.261	15.95	0.3888	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,091.04760	979.214	15.98	0.6091	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			527.74760	584.014	15.98	0.3909	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			597.62110	525.007	19.95	0.3500	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,643.62110	1,739.606	19.95	0.6500	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,112.24000	998.449	15.91	0.6150	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			518.24000	573.049	15.91	0.3850	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,107.65190	994.172	15.94	0.6129	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			523.65190	578.772	15.94	0.3871	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,103.09400	989.919	15.96	0.6108	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			529.09400	584.519	15.96	0.3892	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,870.26630	1,712.132	14.38	0.8410	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			146.26630	156.732	14.38	0.1590	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,227.24880	2,064.883	14.74	0.8847	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			103.24880	111.083	14.74	0.1153	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			386.80040	347.512	23.68	0.2232	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,082.80040	3,213.712	23.68	0.7768	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			413.31520	387.242	25.30	0.2238	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,541.91520	3,689.342	25.30	0.7762	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,312.73160	2,145.654	14.69	0.8839	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			111.33160	117.754	14.69	0.1161	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,623.15210	1,480.430	14.61	0.7531	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			281.65210	314.130	14.61	0.2469	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			617.09560	552.377	20.95	0.3283	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,095.59560	2,206.077	20.95	0.6717	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,400.15780	2,230.499	14.70	0.8824	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			118.65780	125.899	14.70	0.1176	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			450.21750	425.012	26.86	0.2232	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,068.71750	4,220.412	26.86	0.7768	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,375.04510	1,250.467	15.73	0.6486	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			536.94510	587.167	15.73	0.3514	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,369.82030	1,246.075	15.76	0.6468	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			541.72030	592.775	15.76	0.3532	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,364.62210	1,241.701	15.79	0.6449	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			546.52210	598.401	15.79	0.3551	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,377.33320	1,252.654	15.80	0.6461	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			549.93320	599.654	15.80	0.3539	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,387.61430	1,261.428	15.74	0.6498	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			540.21430	588.428	15.74	0.3502	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,382.46550	1,257.029	15.77	0.6479	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			545.06550	594.029	15.77	0.3521	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,487.78780	2,320.279	14.74	0.8806	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			129.38780	135.579	14.74	0.1194	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			494.42720	461.595	28.03	0.2235	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,586.02720	4,726.895	28.03	0.7765	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			487.38720	433.724	27.77	0.2083	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,033.68720	5,151.424	27.77	0.7917	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,560.50650	2,394.781	14.75	0.8798	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			136.80650	142.481	14.75	0.1202	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,643.25980	2,481.044	14.72	0.8796	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			142.65980	149.044	14.72	0.1204	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			463.24580	409.084	27.63	0.1936	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,562.64580	5,677.084	27.63	0.8064	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,021.43890	1,871.831	14.90	0.7753	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			323.53890	341.231	14.90	0.2247	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,014.16260	1,864.730	14.90	0.7738	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			326.26260	344.131	14.90	0.2262	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,006.90170	1,857.651	14.90	0.7724	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			329.00170	347.051	14.90	0.2276	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,633.60910	1,505.176	15.94	0.6709	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			584.10910	622.476	15.94	0.3291	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,628.42810	1,500.645	15.97	0.6692	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			588.92810	627.945	15.97	0.3308	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			425.79930	373.647	27.07	0.1792	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,886.29930	6,000.947	27.07	0.8208	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,699.01000	2,536.336	14.72	0.8794	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			149.51000	153.636	14.72	0.1206	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,638.81570	1,509.735	15.92	0.6725	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			579.31570	617.036	15.92	0.3275	0.00	0	0
<b>Total \$ / R Option</b>												<b>14,562,355.45</b>	<b>71,500</b>	<b>1,947,569</b>
<b>Total \$ / R</b>												<b>943,985,358.65</b>	<b>142,279</b>	<b>2,728,471</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.05330		13.20180			0.0000	639,611.70	49	1,351
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.25930		13.41270			0.0000	318,223.20	24	296
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.49020		13.64980			0.0000	67,451.00	5	203
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.71540		13.88400			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>1,025,285.90</b>	<b>78</b>	<b>1,857</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			151,362.10700	136,512.231	20.04	0.9912	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			182.10700	182.231	20.04	0.0088	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			150,368.50110	135,519.243	20.00	0.9909	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	14/09/2015	Foreign Exchange Option	11.70	Put			188.50110	189.243	20.00	0.0091	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			149,375.12180	134,526.517	19.96	0.9906	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			195.12180	196.517	19.96	0.0094	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3,132.38770	3,573.870	14.64	0.0735	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			158,445.49770	143,561.492	14.62	0.9254	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3,175.49770	3,631.492	14.62	0.0746	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			160,359.79990	145,447.046	14.67	0.9276	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3,089.79990	3,517.046	14.67	0.0724	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			159,402.38770	144,503.870	14.64	0.9265	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			141,135.07570	126,913.220	14.43	0.8013	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			15,155.07570	16,893.220	14.43	0.1987	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			140,369.94530	126,172.565	14.44	0.7990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			15,389.94530	17,152.565	14.44	0.2010	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			139,607.28520	125,434.569	14.45	0.7968	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			15,627.28520	17,414.569	14.45	0.2032	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			104,607.03020	93,686.009	16.33	0.5839	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			60,207.03020	66,146.009	16.33	0.4161	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			104,185.38030	93,294.302	16.35	0.5818	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			60,785.38030	66,754.302	16.35	0.4182	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			103,766.11670	92,904.900	16.38	0.5798	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			61,366.11670	67,364.900	16.38	0.4202	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,025,285.90</b>	<b>78</b>	<b>1,857</b>
£ / R	On	14/09/2015	Foreign Exchange Future			20.50210		20.80030			0.0000	28,743,944.20	1,402	26,296
£ / R	On	11/12/2015	Foreign Exchange Future			20.81480		21.12180			0.0000	55,783,664.00	2,680	8,325
£ / R	On	14/03/2016	Foreign Exchange Future			21.16740		21.48470			0.0000	0.00	0	1,022
£ / R	On	13/06/2016	Foreign Exchange Future			21.51240		21.84490			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>84,527,608.20</b>	<b>4,082</b>	<b>35,643</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,820.30000	9,522.100	37.31	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	37.31	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,800.47160	2,503.715	21.71	0.9952	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			0.17160	1.615	21.71	0.0048	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,640.54080	2,344.452	21.28	0.9930	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			0.24080	2.352	21.28	0.0070	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,861.70740	1,571.561	17.94	0.9718	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1.40740	9.461	17.94	0.0282	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,851.74180	1,561.710	17.89	0.9713	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1.44180	9.610	17.89	0.0287	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,841.77710	1,551.862	17.84	0.9709	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1.47710	9.762	17.84	0.0291	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			412.17240	310.120	16.14	0.5086	1,550,601.50	5,000	30,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			111.87240	308.020	16.14	0.4914	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2,300.80580	2,007.038	20.25	0.9858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			0.50580	4.938	20.25	0.0142	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,775.09530	1,593.703	15.09	0.8155	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			53.29530	178.903	15.09	0.1845	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			758.20290	754.126	16.22	0.5273	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			406.40290	709.326	16.22	0.4727	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,638.75690	2,374.437	15.42	0.9261	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			16.95690	59.637	15.42	0.0739	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,628.88430	2,364.963	15.40	0.9254	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			17.08430	60.163	15.40	0.0746	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			380.69380	424.140	17.99	0.3325	2,120,700.50	5,000	25,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,078.89380	1,429.340	17.99	0.6675	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,260.94380	1,165.359	15.40	0.6979	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			139.14380	350.559	15.40	0.3021	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,022.68950	971.862	15.75	0.6247	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			230.88950	487.062	15.75	0.3753	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,975.04370	2,699.135	16.16	0.9448	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			13.24370	44.335	16.16	0.0552	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,648.62990	2,383.916	15.44	0.9267	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			16.82990	59.116	15.44	0.0733	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			463.07570	504.266	17.45	0.3844	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			841.27570	1,189.466	17.45	0.6156	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,262.63810	2,979.299	16.78	0.9570	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			10.83810	34.499	16.78	0.0430	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,374.30780	2,194.474	14.96	0.8232	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			99.60780	237.074	14.96	0.1768	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,392.81500	2,210.259	14.96	0.8256	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			98.11500	232.859	14.96	0.1744	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,383.55990	2,202.360	14.96	0.8244	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			98.85990	234.960	14.96	0.1756	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,763.26140	1,717.355	15.29	0.6616	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			428.36140	714.955	15.29	0.3384	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,777.17970	1,727.893	15.27	0.6644	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			422.27970	705.493	15.27	0.3356	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,770.21620	1,722.612	15.28	0.6630	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			425.31620	710.212	15.28	0.3370	0.00	0	0
<b>Total £ / R Option</b>												<b>3,671,302.00</b>	<b>10,000</b>	<b>136,580</b>
<b>Total £ / R</b>												<b>88,198,910.20</b>	<b>14,082</b>	<b>172,223</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10889		0.11118			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11078		0.11313			0.0000	0.00	0	6,876
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11297		0.11540			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>6,900</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			187.04140	132.345	17.86	0.4123	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			69.24140	243.345	17.86	0.5877	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,117.80900	1,889.027	23.00	0.9998	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00900	0.027	23.00	0.0002	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,118.32510	892.005	17.57	0.9818	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.52510	3.005	17.57	0.0182	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,315.82870	2,083.447	17.91	0.9854	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			3.02870	5.747	17.91	0.0146	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,323.30020	1,121.495	15.07	0.9013	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			10.50020	43.795	15.07	0.0987	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			494.14600	444.806	16.90	0.5488	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			181.34600	367.106	16.90	0.4512	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,572.67230	1,384.521	15.31	0.8701	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			33.07230	88.021	15.31	0.1299	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			778.67600	709.101	16.58	0.6092	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			239.07600	412.601	16.58	0.3908	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			387.05770	374.447	19.35	0.3640	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			847.45770	1,077.946	19.35	0.6360	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>6,900</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.91060		15.29860			0.0000	28,956,385.20	1,942	35,000
€ / R	On	21/09/2015	Foreign Exchange Future			14.92990		15.31860			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.03100		15.42410			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.16820		15.56570			0.0000	31,094,810.00	2,050	45,507
€ / R	On	25/01/2016	Foreign Exchange Future			15.30690		15.70950			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.45970		15.86890			0.0000	386,492.50	25	3,561
€ / R	On	13/06/2016	Foreign Exchange Future			15.75090		16.17500			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.07470		16.51010			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>60,437,687.70</b>	<b>4,017</b>	<b>84,318</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,298.99990	1,911.256	21.41	0.9971	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.39990	0.656	21.41	0.0029	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,269.03880	1,881.325	21.29	0.9968	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			723.91110	404.586	15.56	0.7244	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			25.31110	93.986	15.56	0.2756	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			483.63130	231.412	16.24	0.5150	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.29310	0.470	21.79	0.0021	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,378.91190	1,991.103	21.71	0.9978	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.31190	0.503	21.71	0.0022	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			275.28410	116.222	17.76	0.3014	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			226.68410	455.622	17.76	0.6986	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			270.53700	113.903	17.81	0.2964	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.43880	0.725	21.29	0.0032	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			932.05550	571.434	15.07	0.8520	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			13.45550	40.834	15.07	0.1480	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.15680	0.240	22.55	0.0011	0.00	0	7,900

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	12.90	Call			2,398.89310	2,011.070	21.79	0.9979	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			231.93700	463.303	17.81	0.7036	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			85.03130	220.812	16.24	0.4850	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			280.09780	118.586	17.72	0.3064	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			221.49780	447.986	17.72	0.6936	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			3,038.63880	2,650.654	24.22	0.9998	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.03880	0.054	24.22	0.0002	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,598.75680	2,210.840	22.55	0.9989	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			1,000.30460	644.200	15.35	0.8381	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			21.70460	54.300	15.35	0.1619	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			990.81620	636.125	15.37	0.8337	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			22.21620	56.225	15.37	0.1663	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			566.30000	304.437	16.25	0.5571	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			97.70000	224.537	16.25	0.4429	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			1,009.80550	652.324	15.33	0.8424	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			21.20550	52.424	15.33	0.1576	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,127.96480	796.243	14.79	0.7856	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			53.86480	115.243	14.79	0.2144	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			698.43170	449.159	15.89	0.5580	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			194.33170	338.159	15.89	0.4420	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,145.18610	810.975	14.75	0.7927	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			51.08610	109.975	14.75	0.2073	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,136.56170	803.588	14.77	0.7892	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			52.46170	112.588	14.77	0.2108	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,532.14930	2,138.948	15.98	0.9620	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			16.44930	20.748	15.98	0.0380	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,711.65950	1,344.811	14.45	0.8750	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			45.95950	76.611	14.45	0.1250	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			693.40540	481.792	16.36	0.4819	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			417.70540	603.592	16.36	0.5181	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			303.36590	203.227	19.47	0.2292	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,237.66590	1,535.027	19.47	0.7708	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,617.34560	4,219.562	21.77	0.9975	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.64560	1.362	21.77	0.0025	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			856.25060	607.472	15.70	0.5719	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			280.55060	429.272	15.70	0.4281	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			850.34210	602.738	15.72	0.5687	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			284.64210	434.538	15.72	0.4313	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			844.46440	598.034	15.74	0.5656	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			288.76440	439.834	15.74	0.4344	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,358.28790	1,021.896	14.53	0.7839	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			92.58790	153.695	14.53	0.2161	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,069.49720	806.685	15.20	0.6214	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			279.99720	419.785	15.20	0.3786	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,279.90420	971.881	14.58	0.7032	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			190.40420	284.981	14.58	0.2968	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,272.48950	965.916	14.60	0.7005	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			192.98950	289.016	14.60	0.2995	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,115.65800	842.736	15.06	0.6404	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			256.15800	385.837	15.06	0.3596	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,287.34010	977.875	14.55	0.7060	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			187.84010	280.975	14.55	0.2940	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			27.87510	38.651	14.55	0.0526	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,703.36400	2,307.544	14.43	0.9365	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			34.46400	47.844	14.43	0.0635	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,099.83190	1,721.964	13.93	0.8671	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			80.93190	112.264	13.93	0.1329	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			838.16320	1,067.977	17.16	0.5717	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			689.58050	524.494	17.58	0.3941	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			970.68050	1,214.794	17.58	0.6059	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			643.76520	488.551	17.90	0.3704	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,074.86520	1,328.850	17.90	0.6296	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,846.77510	2,448.351	14.55	0.9474	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			100.65630	144.646	13.98	0.1623	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,265.31880	986.571	14.88	0.6512	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			296.41880	426.871	14.88	0.3488	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,167.33880	912.255	15.21	0.6156	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			348.43880	502.555	15.21	0.3844	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			757.06320	577.677	17.16	0.4283	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			95.95830	136.474	13.95	0.1552	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,966.01410	1,598.184	13.96	0.8430	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			97.11410	138.484	13.96	0.1570	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,957.18390	1,590.218	13.97	0.8412	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			98.28390	140.518	13.97	0.1588	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,939.55630	1,574.346	13.98	0.8377	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,974.85830	1,606.174	13.95	0.8448	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,362.37710	1,110.916	15.22	0.6181	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			447.37710	620.016	15.22	0.3819	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,046.19120	847.822	16.76	0.4949	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			443.24250	614.451	15.20	0.3800	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			831.19120	1,056.922	16.76	0.5051	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,124.02930	1,752.523	13.65	0.8183	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			149.02930	201.623	13.65	0.1817	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,374.12450	1,119.809	15.17	0.6219	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			439.12450	608.909	15.17	0.3781	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,368.24250	1,115.351	15.20	0.6200	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,906.32700	1,591.435	14.53	0.7099	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			356.22700	476.735	14.53	0.2901	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,919.38580	1,603.117	14.50	0.7132	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			349.28580	468.417	14.50	0.2868	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,912.84380	1,597.269	14.52	0.7115	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			352.74380	472.569	14.52	0.2885	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>294,140</b>
<b>Total € / R</b>												<b>60,437,687.70</b>	<b>4,017</b>	<b>378,458</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.37280		9.50110			0.0000	18,745,600.00	2,000	2,319
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.47570		9.60760			0.0000	4,737,850.00	500	8,883
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.59980		9.73650			0.0000	0.00	0	1,975
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.72290		9.86770			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>23,483,450.00</b>	<b>2,500</b>	<b>13,177</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			841.84030	970.386	20.18	0.9801	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			2.83040	3.087	20.25	0.0193	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			851.73040	980.287	20.25	0.9807	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.72500	2.990	20.32	0.0187	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			861.62500	990.190	20.32	0.9813	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			2.94030	3.186	20.18	0.0199	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			699.36810	822.419	16.23	0.7853	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.06980	2.186	19.24	0.0066	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			432.30430	373.091	13.57	0.6143	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			0.81870	1.803	19.72	0.0054	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,308.53620	2,177.685	19.48	0.9940	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			0.93620	1.985	19.48	0.0060	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,258.66980	2,127.886	19.24	0.9934	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			124.70430	197.391	13.57	0.3857	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			266.03810	237.149	14.26	0.4486	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			258.43810	361.449	14.26	0.5514	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			106.96810	98.120	16.23	0.2147	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,358.41870	2,227.503	19.72	0.9946	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			478.92080	437.332	13.42	0.5656	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			232.42080	327.532	13.42	0.4344	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			473.46160	432.602	13.44	0.5614	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			236.96160	332.802	13.44	0.4386	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			468.04920	427.919	13.45	0.5572	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			241.54920	338.119	13.45	0.4428	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			611.51440	742.429	15.24	0.5805	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			386.12140	372.519	15.26	0.4169	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			618.42140	749.619	15.26	0.5831	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			392.33320	378.164	15.21	0.4221	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			604.63320	735.264	15.21	0.5779	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			389.21440	375.329	15.24	0.4195	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>												<b>23,483,450.00</b>	<b>2,500</b>	<b>13,780</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.83010		10.01090			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.98290		10.16820			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			395.51850	247.962	14.48	0.7234	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			24.61850	57.862	14.48	0.2766	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			387.17970	240.964	14.49	0.7130	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			26.27970	60.864	14.49	0.2870	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			378.92170	234.075	14.50	0.7024	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			28.02170	63.975	14.50	0.2976	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			239.66520	171.466	16.72	0.3088	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			561.46520	678.566	16.72	0.6912	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			236.92500	169.391	16.76	0.3056	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			568.72500	686.491	16.76	0.6944	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			234.21630	167.300	16.79	0.3023	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			576.01630	694.400	16.79	0.6977	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future					0.00000			0.0000	0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			160.01000	160.010		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			159.99000	159.990		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			160.00000	160.000		0.0000	0.00	0	0
<b>Total CF CANDCO CAGH Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGH</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CHF / R	On	14/09/2015	Foreign Exchange Future			13.77860		14.10990			0.0000	234,236.20	17	1,545
CHF / R	On	11/12/2015	Foreign Exchange Future			14.04350		14.38380			0.0000	0.00	0	7,345
<b>Total CHF / R Future</b>												<b>234,236.20</b>	<b>17</b>	<b>8,890</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,327.77660	996.916	17.86	0.9642	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			7.87660	8.316	17.86	0.0358	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,317.88190	987.057	17.76	0.9635	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			7.98190	8.457	17.76	0.0365	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,307.98910	977.200	17.66	0.9628	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			8.08910	8.600	17.66	0.0372	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			715.06680	512.201	16.28	0.5284	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			341.26680	478.701	16.28	0.4716	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			725.77850	520.775	16.23	0.5348	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			331.97850	467.275	16.23	0.4652	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			720.40690	516.473	16.25	0.5316	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			336.60690	472.973	16.25	0.4684	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>234,236.20</b>	<b>17</b>	<b>8,890</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00290		2.02900			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.00540		2.02850			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			461.02130	300.191	15.27	0.5233	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			171.02130	271.191	15.27	0.4767	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			401.66010	254.716	15.42	0.4681	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			211.66010	325.716	15.42	0.5319	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			529.41750	355.238	15.35	0.5784	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			139.41750	226.238	15.35	0.4216	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			828.00670	675.188	16.02	0.5069	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			643.00670	721.188	16.02	0.4931	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			932.39150	770.660	15.94	0.5526	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			547.39150	616.660	15.94	0.4474	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			877.20140	719.766	15.94	0.5297	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			592.20140	665.766	15.94	0.4703	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			1.99620		2.04900			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.03210		2.08640			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			3,091.53020	2,565.690	25.19	0.9908	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			1.53020	3.690	25.19	0.0092	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			2,991.88480	2,466.371	24.80	0.9892	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			1.88480	4.371	24.80	0.0108	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,892.31770	2,367.180	24.41	0.9872	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			2.31770	5.180	24.41	0.0128	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,271.00180	961.679	16.78	0.6083	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			307.00180	540.678	16.78	0.3917	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,204.30220	910.662	16.90	0.5867	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			340.30220	589.662	16.90	0.4133	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,143.30120	861.923	17.02	0.5653	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			379.30120	640.923	17.02	0.4347	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12550		0.12680			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12490		0.12640			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12400		0.12560			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06550		0.06630			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05740		0.05910			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05460		0.05570			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.49120		8.56330			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.50160		8.57340			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.57730		8.65140			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.67190		8.74980			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			204.39620	146.290	15.51	0.6844	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			31.09620	45.090	15.51	0.3156	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			196.32300	139.316	15.45	0.6683	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			33.02300	48.116	15.45	0.3317	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			188.35900	132.501	15.39	0.6517	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			35.05900	51.301	15.39	0.3483	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			8.85880	4.759	15.94	0.0380	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			525.45880	593.159	15.94	0.9620	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			8.49220	4.590	16.05	0.0366	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			535.09220	602.990	16.05	0.9634	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			8.14260	4.428	16.15	0.0352	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			544.74260	612.828	16.15	0.9648	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			106.73650	84.846	13.90	0.2327	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			545.33650	597.546	13.90	0.7673	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			104.99650	83.334	13.94	0.2290	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			553.59650	606.034	13.94	0.7710	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			103.21690	81.853	13.98	0.2253	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			561.81690	614.553	13.98	0.7747	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			229.80120	199.364	14.75	0.3356	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			620.00120	667.464	14.75	0.6644	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			227.36750	197.223	14.78	0.3325	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			627.56750	675.323	14.78	0.6675	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			224.96400	195.110	14.82	0.3293	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			635.16400	683.209	14.82	0.6707	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>8,000</b>
QUANTO €On	14/09/2015	Foreign Exchange Future			1.14230		1.15880			0.0000	575,719.20	504	520
QUANTO €On	11/12/2015	Foreign Exchange Future			1.14400		1.16050			0.0000	114,400.00	100	3,809
QUANTO €On	14/03/2016	Foreign Exchange Future			1.14600		1.16260			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>690,119.20</b>	<b>604</b>	<b>4,329</b>
<b>Total QUANTO € / \$</b>											<b>690,119.20</b>	<b>604</b>	<b>4,329</b>
RAIN	On 14/09/2015	Foreign Exchange Future			23,099.06000		23,530.29000			0.0000	0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 14/09/2015	Foreign Exchange Future			9.31250		9.37150			0.0000	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Future			9.43510		9.49310			0.0000	0.00	0	0
<b>Total SGD / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On 14/09/2015	Foreign Exchange Option	9.34	Call			167.08720	168.077	20.84	0.4856	0.00	0	0
SGD / R	On 14/09/2015	Foreign Exchange Option	9.34	Put			135.58720	195.577	20.84	0.5144	0.00	0	0
SGD / R	On 14/09/2015	Foreign Exchange Option	9.35	Call			139.28300	174.647	22.13	0.4794	0.00	0	0
SGD / R	On 14/09/2015	Foreign Exchange Option	9.35	Put			117.78300	212.147	22.13	0.5206	0.00	0	0
SGD / R	On 14/09/2015	Foreign Exchange Option	9.36	Call			146.00160	181.279	23.42	0.4739	0.00	0	0
SGD / R	On 14/09/2015	Foreign Exchange Option	9.36	Put			134.50160	228.779	23.42	0.5261	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Call			570.89370	462.142	20.28	0.5584	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.34	Put			417.79370	367.042	20.28	0.4416	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Call			553.68940	435.779	19.23	0.5552	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.35	Put			410.58940	350.679	19.23	0.4448	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Call			536.48480	409.400	18.18	0.5518	0.00	0	0
SGD / R	On 11/12/2015	Foreign Exchange Option	9.36	Put			403.38480	334.300	18.18	0.4482	0.00	0	0
<b>Total SGD / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 14/09/2015	Foreign Exchange Future			4.44610		4.47900			0.0000	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Future			4.39060		4.42290			0.0000	0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Call			45.30490	29.571	20.90	0.2372	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Put			176.30490	193.471	20.90	0.7628	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Call			50.83860	33.931	20.80	0.2644	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Put			161.83860	177.831	20.80	0.7356	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Call			48.00540	31.688	20.85	0.2506	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			169.00540	185.588	20.85	0.7494	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			156.10660	134.101	18.63	0.4324	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			223.20660	233.501	18.63	0.5676	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			152.24790	130.478	18.66	0.4240	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			229.34790	239.878	18.66	0.5760	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			148.46870	126.937	18.69	0.4156	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			235.56870	246.337	18.69	0.5844	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.53180		1.55090			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.49430		1.51210			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total Futures</b>												<b>1,099,821,390.40</b>	<b>82,077</b>	<b>1,056,319</b>
<b>Total Options</b>												<b>18,233,657.45</b>	<b>81,500</b>	<b>2,386,892</b>
<b>Grand Total:</b>												<b>1,118,055,047.85</b>	<b>163,577</b>	<b>3,443,211</b>