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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/08/2015 Foreign Exchange Future			13.09780		13.11390			0.0000	317,621,650.00	24,250	0
\$ / R On 31/08/2015 Foreign Exchange Future			13.08230		13.11830			0.0000	0.00	0	600
\$ / R On 03/09/2015 Foreign Exchange Future			13.08250		13.12540			0.0000	0.00	0	0
\$ / R On 08/09/2015 Foreign Exchange Future			13.09380		13.13690			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.09840		13.14150			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.10760		13.15070			0.0000	340,876,245.60	26,006	535,990
\$ / R On 17/09/2015 Foreign Exchange Future			13.11450		13.15750			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.13290		13.17590			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.13980		13.18280			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.14440		13.18740			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.17460		13.21780			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.20940		13.25280			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			13.22830		13.27190			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.25660		13.30060			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.25900		13.30300			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.26370		13.30780			0.0000	0.00	0	8,000
\$ / R On 25/11/2015 Foreign Exchange Future			13.27560		13.31970			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.30690		13.35150			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.31420		13.35890			0.0000	728,939,135.80	54,749	200,205
\$ / R On 21/12/2015 Foreign Exchange Future			13.33860		13.38370			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.39480		13.44080			0.0000	0.00	0	1,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Future			13.42900		13.47560			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.46800		13.51530			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.49970		13.54750			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.53630		13.58470			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.54360		13.59210			0.0000	20,315,400.00	1,500	22,663
\$ / R	On	29/03/2016	Foreign Exchange Future			13.58020		13.62930			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.64840		13.69880			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.72400		13.77560			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.74900		13.80100			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.75660		13.80880			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.76680		13.81910			0.0000	20,774,101.20	1,509	14,460
\$ / R	On	28/06/2016	Foreign Exchange Future			13.80490		13.85780			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.87870		13.93270			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.91690		13.97140			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.95500		14.01020			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.00420		14.05870			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.01390		14.06820			0.0000	0.00	0	700
\$ / R	On	28/09/2016	Foreign Exchange Future			14.03580		14.08980			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.10380		14.15700			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.18400		14.23610			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.22290		14.27440			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.23500		14.28640			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,428,526,532.60</b>	<b>108,014</b>	<b>790,551</b>
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,313.90000	2,297.800	15.98	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	15.98	0.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,963.90000	1,947.800	15.98	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	15.98	0.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			494.05520	477.800	15.98	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			0.15520	0.000	15.98	0.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			154.44120	127.800	15.98	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			10.54120	0.000	15.98	0.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.00000	0.000	15.98	0.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,386.10000	3,402.200	15.98	1.0000	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			819.03010	782.630	21.98	0.9964	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			0.73010	0.330	21.98	0.0036	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			185.52010	139.913	15.49	0.5786	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			90.12010	87.413	15.49	0.4214	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			191.98010	146.062	15.54	0.5922	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			86.58010	83.562	15.54	0.4078	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			157.45550	118.897	16.66	0.4199	0.00	0	1,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			200.55550	205.097	16.66	0.5801	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			278.23620	234.261	16.10	0.6528	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			91.33620	90.461	16.10	0.3472	0.00	0	3,000
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			986.03440	941.477	18.24	0.9821	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			4.53440	3.077	18.24	0.0179	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	11.20	Call			1,950.94620	1,907.780	23.02	0.9990	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.24620	0.179	23.02	0.0010	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,661.43180	1,618.158	21.69	0.9971	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.73180	0.558	21.69	0.0029	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,150.81500	2,107.682	23.93	0.9996	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.02460	0.017	25.76	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,170.80660	2,127.675	24.02	0.9996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.10660	0.075	24.02	0.0004	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,168.09730	1,203.680	22.50	0.9570	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			14.11370	7.917	23.16	0.0308	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,313.41370	1,350.317	23.16	0.9692	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,590.72100	2,547.614	25.95	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.02100	0.014	25.95	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,550.72460	2,507.617	25.76	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			289.92260	300.368	17.33	0.6256	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			124.34240	95.936	17.94	0.2967	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			373.64240	388.336	17.94	0.7033	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.02670	0.043	42.31	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,349.32670	5,392.443	42.31	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			18.79730	11.280	22.50	0.0430	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			183.92720	186.899	16.43	0.4864	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			210.58830	173.511	16.68	0.4726	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			209.88830	215.911	16.68	0.5274	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			10.12780	5.590	23.56	0.0223	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,439.42780	1,477.990	23.56	0.9777	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			160.62260	127.968	17.33	0.3744	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			137.85910	138.600	16.21	0.4025	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			255.25660	214.157	16.34	0.5471	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			164.55660	166.557	16.34	0.4529	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			34.34140	22.446	20.98	0.0822	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			883.64140	914.846	20.98	0.9178	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			234.62720	194.499	16.43	0.5136	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			86.56710	85.319	15.92	0.2887	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			350.36950	306.454	16.00	0.6797	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			99.66950	98.854	16.00	0.3203	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			171.10280	137.398	17.18	0.3959	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			270.40280	279.798	17.18	0.6041	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			288.55910	246.200	16.21	0.5975	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			45.81320	43.781	15.58	0.1761	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			457.33970	412.306	15.69	0.7914	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			56.63970	54.706	15.69	0.2086	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			249.98210	209.114	16.36	0.5387	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			169.28210	171.514	16.36	0.4613	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			377.26710	332.919	15.92	0.7113	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			28.78980	26.857	15.37	0.1202	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			562.43640	517.358	15.41	0.8696	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	12.62	Put		31.73640	29.758	15.41	0.1304	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		337.38180	293.723	16.05	0.6636	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		106.68180	106.123	16.05	0.3364	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		496.51320	451.381	15.58	0.8239	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		17.06380	15.462	15.16	0.0768	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		658.71630	613.990	15.18	0.9194	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		18.01630	16.390	15.18	0.0806	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		419.86410	375.055	15.79	0.7564	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		69.16410	67.455	15.79	0.2436	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		579.48980	534.457	15.37	0.8798	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		12.63920	9.779	15.46	0.0512	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		724.93990	678.682	15.14	0.9420	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		14.23990	11.082	15.14	0.0580	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		520.78670	475.648	15.52	0.8419	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		40.08670	38.048	15.52	0.1581	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		667.76380	623.062	15.16	0.9232	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		8.64560	6.597	16.50	0.0343	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		860.12740	814.812	16.26	0.9624	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		9.42740	7.212	16.26	0.0376	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call		623.02940	578.150	15.27	0.9031	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put		22.32940	20.550	15.27	0.0969	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call		763.33920	717.379	15.46	0.9488	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		5.82090	4.412	17.62	0.0227	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		957.78180	912.980	17.06	0.9721	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		7.08180	5.380	17.06	0.0279	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		686.76100	641.331	15.12	0.9303	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put		16.06100	13.731	15.12	0.0697	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		889.34560	844.197	16.50	0.9657	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		4.80080	3.636	18.18	0.0186	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		1,075.77080	1,031.441	18.02	0.9803	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		5.07080	3.841	18.02	0.0197	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		772.97000	727.080	15.54	0.9504	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		12.27000	9.480	15.54	0.0496	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		1,026.52090	982.012	17.62	0.9773	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		2.29210	1.848	20.27	0.0092	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		1,154.78080	1,110.693	18.66	0.9843	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		4.08080	3.093	18.66	0.0157	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		928.41070	883.468	16.82	0.9695	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		7.71070	5.868	16.82	0.0305	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		1,095.50080	1,051.236	18.18	0.9814	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		1.10070	0.855	21.18	0.0044	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,531.88510	1,488.524	21.09	0.9953	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		1.18510	0.924	21.09	0.0047	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		1,056.05730	1,011.658	17.86	0.9791	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		5.35730	4.058	17.86	0.0209	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,352.99210	1,309.448	20.27	0.9908	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	11.50	Put			0.75960	0.580	21.64	0.0030	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,641.48840	1,598.203	21.59	0.9969	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.78840	0.603	21.59	0.0031	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,115.24650	1,071.044	18.34	0.9824	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			4.54650	3.444	18.34	0.0176	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,551.80070	1,508.455	21.18	0.9956	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.28640	0.210	22.83	0.0011	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,861.04590	1,817.856	22.60	0.9986	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.34590	0.256	22.60	0.0014	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,402.61030	1,359.125	20.50	0.9923	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			1.91030	1.525	20.50	0.0077	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,651.45960	1,608.180	21.64	0.9970	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.11500	0.082	23.93	0.0004	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,980.91980	1,937.760	23.15	0.9991	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.21980	0.159	23.15	0.0009	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,611.58130	1,568.278	21.46	0.9965	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.88130	0.678	21.46	0.0035	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,910.98640	1,867.810	22.83	0.9989	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			319.66290	277.661	16.29	0.6115	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			142.16290	143.161	16.29	0.3885	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			308.05100	266.390	16.33	0.5962	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			150.55100	151.890	16.33	0.4038	0.00	0	0
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			303.05330	263.796	16.40	0.5374	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			217.15330	220.896	16.40	0.4626	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			76.57480	60.377	20.22	0.1517	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			893.77480	920.577	20.22	0.8483	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.32470	0.222	26.04	0.0008	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,617.52470	3,660.422	26.04	0.9992	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,033.40730	1,990.243	19.44	0.9980	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.26880	0.167	21.04	0.0007	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.60730	0.443	19.44	0.0020	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,783.91020	1,740.703	18.29	0.9960	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			1.11020	0.903	18.29	0.0040	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			237.28230	203.218	16.88	0.4316	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			324.48230	333.418	16.88	0.5684	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,383.06880	2,339.967	21.04	0.9993	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			499.03590	455.337	15.56	0.7200	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			111.63590	110.937	15.56	0.2800	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			506.10620	462.706	15.66	0.6666	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			168.30620	168.105	15.66	0.3334	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,106.82860	2,062.620	17.84	0.9904	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			4.02860	3.220	17.84	0.0096	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			270.25030	239.927	17.75	0.3739	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			577.45030	590.527	17.75	0.6261	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			22.77070	19.431	31.45	0.0306	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,749.97070	3,790.031	31.45	0.9694	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		2,454.96290	2,411.142	19.32	0.9949	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		2.16290	1.742	19.32	0.0051	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		533.75330	492.663	16.03	0.6114	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		261.85330	264.363	16.03	0.3886	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		703.01920	658.749	15.31	0.7317	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		151.11920	150.449	15.31	0.2683	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		502.96740	466.073	16.45	0.5567	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		352.36740	359.473	16.45	0.4433	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		497.88630	461.420	16.53	0.5497	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		364.88630	372.420	16.53	0.4503	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		519.93290	483.335	16.47	0.5626	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		352.13290	359.635	16.47	0.4374	0.00	0	8,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		0.00000	606.378	15.83	0.6462	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		0.00000	260.778	15.83	0.3538	52,416.48	201	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		0.00000	554.301	16.13	0.6076	2,771,507.00	5,000	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		0.00000	308.701	16.13	0.3924	3,087,014.00	10,000	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call		0.00000	454.102	16.80	0.5259	6,811,528.50	15,000	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		5.13010	4.930	18.62	0.0114	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,178.28490	2,133.854	17.33	0.9808	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		8.58490	8.254	17.33	0.0192	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		0.00000	789.799	14.96	0.7606	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		0.00000	144.199	14.96	0.2394	720,996.50	5,000	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		825.50650	845.224	18.88	0.6572	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		53.08610	46.498	32.65	0.0542	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		4,183.38610	4,220.898	32.65	0.9458	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		0.00000	387.188	17.41	0.4639	1,935,941.50	5,000	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		0.00000	541.588	17.41	0.5361	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,524.83010	2,480.530	18.62	0.9886	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		0.00000	694.702	18.18	0.6037	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		0.00000	299.332	18.46	0.3740	60,165.81	201	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		0.00000	753.732	18.46	0.6260	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		492.46050	458.251	16.77	0.5294	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		412.76050	422.651	16.77	0.4706	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		295.20650	270.824	18.88	0.3428	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		0.00000	428.502	16.80	0.4741	12,855,057.00	30,000	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		0.00000	422.614	17.05	0.4976	169,890.95	402	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		0.00000	477.014	17.05	0.5024	191,759.75	402	201
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		0.00000	651.143	15.58	0.6772	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		0.00000	225.543	15.58	0.3228	2,255,433.00	10,000	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		0.00000	320.302	18.18	0.3963	3,203,019.00	10,000	15,000
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,100.84730	1,057.672	14.81	0.8409	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		89.34730	90.772	14.81	0.1591	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		532.51030	500.969	16.93	0.5294	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		453.61030	466.769	16.93	0.4706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		484.47090	455.096	17.31	0.4911	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		525.57090	540.896	17.31	0.5089	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		639.34390	604.888	16.26	0.6074	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		330.44390	340.688	16.26	0.3926	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		614.48220	580.652	16.41	0.5900	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		355.58220	366.452	16.41	0.4100	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		567.52200	534.957	16.70	0.5560	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		408.62200	420.757	16.70	0.4440	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		742.58250	705.827	15.72	0.6744	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		243.68250	251.627	15.72	0.3256	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		719.67040	683.384	15.83	0.6602	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		260.77040	269.184	15.83	0.3398	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		665.14900	630.073	16.12	0.6249	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		306.24900	315.873	16.12	0.3751	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		911.74220	870.054	15.08	0.7640	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		152.84220	155.854	15.08	0.2360	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		802.68040	764.786	15.43	0.7098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		203.78040	210.586	15.43	0.2902	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		778.15690	740.709	15.55	0.6957	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		219.25690	226.508	15.55	0.3043	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		941.10530	899.196	15.05	0.7763	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		142.20530	144.996	15.05	0.2237	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		933.71560	891.859	15.06	0.7732	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		144.81560	147.659	15.06	0.2268	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		926.35660	884.557	15.06	0.7701	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		147.45660	150.357	15.06	0.2299	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,244.57060	1,201.129	14.77	0.8767	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		65.67060	66.929	14.77	0.1233	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,227.58770	1,184.206	14.78	0.8722	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		68.68770	70.006	14.78	0.1278	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		986.13000	943.909	15.00	0.7941	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		127.23000	129.709	15.00	0.2059	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,313.48660	1,269.838	14.71	0.8937	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		54.58660	55.638	14.71	0.1063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,270.23210	1,226.710	14.74	0.8833	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		61.33210	62.510	14.74	0.1167	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,261.65400	1,218.158	14.75	0.8811	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		62.75400	63.958	14.75	0.1189	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,448.41410	1,402.648	14.59	0.9213	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		39.51410	38.448	14.59	0.0787	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,401.71530	1,357.837	14.63	0.9127	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		42.81530	43.637	14.63	0.0873	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,366.15410	1,322.370	14.66	0.9054	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		47.25410	48.170	14.66	0.0946	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,637.49090	1,592.255	15.17	0.9417	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		28.59090	28.055	15.17	0.0583	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,589.91130	1,544.558	15.03	0.9372	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		31.01130	30.358	15.03	0.0628	0.00	0	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,495.35780	1,449.739	14.74	0.9270	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			36.45780	35.539	14.74	0.0730	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,974.98080	1,930.323	16.18	0.9659	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			16.08080	16.123	16.18	0.0341	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,781.27310	1,736.334	15.61	0.9536	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			22.37310	22.134	15.61	0.0464	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,771.64350	1,726.687	15.58	0.9529	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			22.74350	22.487	15.58	0.0471	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,416.45030	2,372.077	17.48	0.9831	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			7.55030	7.877	17.48	0.0169	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,367.11920	2,322.732	17.34	0.9817	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			8.21920	8.532	17.34	0.0183	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,170.41680	2,125.934	16.76	0.9750	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			11.51680	11.734	16.76	0.0250	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,209.38040	4,164.715	23.16	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.48040	0.515	23.16	0.0011	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,159.46200	4,114.802	23.16	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.56200	0.602	23.16	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,109.55580	4,064.902	23.16	0.9986	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.65580	0.702	23.16	0.0014	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			101.94740	93.953	24.96	0.1140	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,543.04740	2,579.753	24.96	0.8860	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			85.20210	79.534	28.13	0.0902	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,226.30210	3,265.334	28.13	0.9098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			5.46740	4.570	32.07	0.0065	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,416.56740	7,460.370	32.07	0.9935	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			175.40060	162.138	21.98	0.1958	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,656.50060	1,687.938	21.98	0.8042	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			161.79360	149.450	22.38	0.1810	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,772.89360	1,805.250	22.38	0.8190	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			158.85820	146.715	22.47	0.1778	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,799.95820	1,832.515	22.47	0.8222	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			237.99600	220.854	20.47	0.2622	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,249.09600	1,276.654	20.47	0.7378	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			233.23220	216.383	20.57	0.2572	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,274.33220	1,302.183	20.57	0.7428	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			218.21580	202.318	20.89	0.2415	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,359.31580	1,388.118	20.89	0.7585	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			396.82560	371.161	18.15	0.4156	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			697.92560	716.961	18.15	0.5844	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			308.33970	287.110	19.26	0.3328	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			949.43970	972.910	19.26	0.6672	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			249.61400	231.758	20.24	0.2741	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			1,190.71400	1,217.558	20.24	0.7259	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			469.69070	440.900	17.44	0.4788	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			550.79070	566.700	17.44	0.5212	0.00	0	0



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		448.43860	420.516	17.63	0.4608	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		589.53860	606.316	17.63	0.5392	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		415.35340	388.852	17.96	0.4321	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		656.45340	674.652	17.96	0.5679	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		545.37890	513.456	16.84	0.5393	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		436.47890	449.256	16.84	0.4607	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		63.43760	58.844	31.72	0.0611	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,549.73760	4,590.244	31.72	0.9389	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,255.43730	2,210.345	16.58	0.9758	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		11.73730	11.745	16.58	0.0242	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,245.64510	2,200.550	16.56	0.9754	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		11.94510	11.950	16.56	0.0246	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		302.93130	283.998	19.59	0.3158	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,069.23130	1,095.398	19.59	0.6842	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,590.10180	2,545.077	17.36	0.9863	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		6.40180	6.477	17.36	0.0137	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		814.05130	781.535	15.94	0.6585	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		303.25130	316.735	15.94	0.3415	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		836.84110	806.824	16.05	0.6505	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		331.24110	347.824	16.05	0.3495	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		764.97050	736.668	16.43	0.6100	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		399.37050	417.668	16.43	0.3900	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		332.64960	319.020	20.19	0.3046	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,337.04960	1,370.020	20.19	0.6954	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,730.29490	1,684.004	15.22	0.9133	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		54.69490	55.004	15.22	0.0867	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		1,963.28240	1,916.663	15.66	0.9271	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		47.98240	48.663	15.66	0.0729	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		234.72730	227.021	22.35	0.2102	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		2,119.42730	2,159.021	22.35	0.7898	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,819.07550	1,773.017	15.53	0.9001	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		71.57550	73.317	15.53	0.0999	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		335.88570	326.165	20.82	0.2842	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,628.38570	1,666.465	20.82	0.7158	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,259.37510	1,221.471	15.35	0.7707	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		204.67510	215.171	15.35	0.2293	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,414.38250	2,455.761	22.79	0.7911	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,569.92580	2,522.201	16.38	0.9589	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		27.82580	28.601	16.38	0.0411	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		2,098.30520	2,051.671	15.79	0.9224	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		56.20520	58.071	15.79	0.0776	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,552.14640	1,589.202	20.47	0.6870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		2,052.19720	2,005.717	15.73	0.9176	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		60.09720	62.117	15.73	0.0824	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		50.98920	47.243	29.56	0.0423	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,688.88920	6,733.643	29.56	0.9577	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			256.48250	249.361	22.79	0.2089	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,127.81540	1,160.774	19.12	0.6059	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			220.40560	214.485	23.71	0.1800	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,778.30560	2,820.885	23.71	0.8200	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			204.25510	201.417	24.98	0.1647	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,112.15510	3,157.817	24.98	0.8353	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			394.24640	382.802	20.47	0.3130	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			675.19050	701.689	17.47	0.4757	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			368.56900	358.068	20.84	0.2941	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,676.46900	1,714.468	20.84	0.7059	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			312.76380	303.776	21.69	0.2524	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,990.66380	2,030.176	21.69	0.7476	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			509.91540	494.374	19.12	0.3941	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			291.11920	304.929	15.58	0.2921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			485.40800	470.694	19.37	0.3775	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,203.30800	1,237.094	19.37	0.6225	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			424.46980	411.930	20.07	0.3348	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,422.36980	1,458.330	20.07	0.6652	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			717.29050	695.289	17.47	0.5243	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			138.10960	145.993	15.06	0.1714	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			641.85570	621.950	18.00	0.4791	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			809.75570	838.350	18.00	0.5209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			584.49130	566.450	18.45	0.4432	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			932.39130	962.850	18.45	0.5568	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,083.21920	1,048.529	15.58	0.7079	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			106.86930	110.795	15.19	0.1366	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			992.34450	962.575	15.89	0.6700	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			350.24450	368.975	15.89	0.3300	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			837.83350	812.258	16.71	0.5921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			505.73350	528.658	16.71	0.4079	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,470.20960	1,429.593	15.06	0.8286	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			94.42610	97.841	15.31	0.1227	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,253.07750	1,215.489	15.34	0.7666	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			210.97750	221.889	15.34	0.2334	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,122.47170	1,087.068	15.52	0.7223	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			270.37170	283.468	15.52	0.2777	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,648.96930	1,604.395	15.19	0.8634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			78.08000	80.826	15.49	0.1039	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,640.28720	1,595.766	15.17	0.8619	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			108.18720	112.166	15.17	0.1381	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,597.07940	1,552.837	15.11	0.8545	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			114.97940	119.237	15.11	0.1455	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,736.52610	1,691.441	15.31	0.8773	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			89.80500	93.030	15.35	0.1175	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,692.58570	1,647.747	15.25	0.8705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			100.48570	104.147	15.25	0.1295	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,657.66720	1,613.036	15.20	0.8648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			105.56720	109.436	15.20	0.1352	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,870.18000	1,824.426	15.49	0.8961	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,843.24000	1,797.610	15.45	0.8925	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			81.14000	84.010	15.45	0.1075	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,771.90500	1,726.630	15.35	0.8825	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			347.82690	337.728	21.52	0.2678	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,968.52690	2,007.528	21.52	0.7322	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,911.79140	1,866.850	15.45	0.8934	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			82.49140	86.650	15.45	0.1066	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,990.81620	1,945.583	15.39	0.8890	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			92.01620	97.183	15.39	0.1110	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			353.38130	342.620	22.24	0.2524	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,314.58130	2,354.220	22.24	0.7476	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,075.70560	2,031.075	15.31	0.8859	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			100.10560	107.075	15.31	0.1141	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			362.13290	350.631	23.05	0.2392	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,716.53290	2,756.631	23.05	0.7608	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,118.40540	2,156.554	21.54	0.6981	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,759.35920	1,720.070	15.01	0.8337	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			158.35920	171.070	15.01	0.1663	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			469.40540	455.554	21.54	0.3019	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,057.03230	1,033.190	16.52	0.6174	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			558.23230	586.590	16.52	0.3826	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,065.92150	1,041.921	16.46	0.6215	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			547.12150	575.321	16.46	0.3785	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,061.46670	1,037.541	16.49	0.6194	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			552.66670	580.941	16.49	0.3806	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			575.53110	560.087	20.38	0.3614	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,686.43110	1,723.287	20.38	0.6386	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,076.98850	1,053.322	16.46	0.6230	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			547.88850	576.522	16.46	0.3770	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,072.52510	1,048.933	16.48	0.6210	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			553.42510	582.133	16.48	0.3790	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,068.09130	1,044.574	16.51	0.6189	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			558.99130	587.774	16.51	0.3811	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,813.35590	1,774.214	15.06	0.8389	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			154.25590	167.414	15.06	0.1611	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			372.84870	365.472	23.93	0.2304	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,135.04870	3,180.572	23.93	0.7696	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,167.24630	2,124.664	15.38	0.8819	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			109.44630	119.764	15.38	0.1181	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,251.01950	2,209.592	15.46	0.8790	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			118.31950	130.892	15.46	0.1210	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			406.20030	401.983	25.45	0.2293	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,603.50030	3,653.283	25.45	0.7707	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			598.18770	585.637	21.34	0.3383	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,146.78770	2,188.737	21.34	0.6617	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,576.05590	1,550.492	15.39	0.7525	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			304.65590	333.592	15.39	0.2475	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,336.48340	2,297.463	15.55	0.8763	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			126.28340	142.463	15.55	0.1237	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			443.98620	435.097	26.90	0.2269	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,133.78620	4,180.097	26.90	0.7731	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,327.43910	1,309.212	16.48	0.6499	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			578.73910	615.012	16.48	0.3501	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,337.48910	1,318.720	16.44	0.6534	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			568.78910	604.521	16.44	0.3466	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,332.45080	1,313.730	16.45	0.6517	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			573.75080	609.530	16.45	0.3483	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,338.61860	1,320.659	16.49	0.6509	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			580.41860	616.758	16.49	0.3491	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,348.66700	1,330.165	16.45	0.6544	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			570.46700	606.265	16.45	0.3456	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,343.63220	1,325.176	16.46	0.6527	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			575.43220	611.277	16.46	0.3473	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			487.91250	477.531	28.20	0.2283	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,648.11250	4,691.731	28.20	0.7717	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,425.24690	2,388.807	15.58	0.8745	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			135.44690	153.007	15.58	0.1255	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,500.43520	2,464.693	15.58	0.8736	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			143.43520	160.893	15.58	0.1264	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			470.57580	456.048	28.10	0.2148	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,083.57580	5,122.248	28.10	0.7852	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,585.37090	2,553.166	15.57	0.8731	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			149.27090	169.166	15.57	0.1269	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			448.10270	423.556	27.79	0.1980	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,612.00270	5,639.556	27.79	0.8020	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,959.46650	1,940.643	15.80	0.7691	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			345.06650	377.743	15.80	0.2309	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,973.72590	1,954.588	15.80	0.7718	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			339.32590	371.688	15.80	0.2282	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,966.59070	1,947.605	15.80	0.7704	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			342.19070	374.705	15.80	0.2296	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,595.23220	1,582.553	16.69	0.6739	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			608.83220	647.553	16.69	0.3261	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,590.15120	1,577.894	16.72	0.6723	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			613.75120	652.894	16.72	0.3277	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			406.20010	389.020	27.27	0.1839	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,929.80010	5,964.020	27.27	0.8161	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,640.78930	2,609.426	15.57	0.8729	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			154.38930	174.426	15.57	0.1271	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,600.33280	1,587.602	16.68	0.6754	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			603.93280	642.602	16.68	0.3246	0.00	0	0
<b>Total \$ / R Option</b>												<b>34,114,729.49</b>	<b>91,206</b>	<b>2,006,892</b>
<b>Total \$ / R</b>												<b>1,462,641,262.09</b>	<b>199,220</b>	<b>2,797,443</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.10760		13.15070			0.0000	1,061,715.60	81	1,391
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.31420		13.35890			0.0000	1,211,592.20	91	306
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.54360		13.59210			0.0000	135,436.00	10	203
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.76680		13.81910			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>2,408,743.80</b>	<b>182</b>	<b>1,907</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			146,223.33960	141,881.103	20.77	0.9939	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			153.33960	121.103	20.77	0.0061	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			145,229.07190	140,885.859	20.72	0.9936	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			159.07190	125.859	20.72	0.0064	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			144,235.01350	139,890.799	20.68	0.9934	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			165.01350	130.799	20.68	0.0066	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3,362.91730	3,284.722	14.88	0.0678	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			153,307.67080	148,756.878	14.85	0.9312	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3,417.67080	3,336.878	14.85	0.0688	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			155,198.91490	150,653.372	14.91	0.9333	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3,308.91490	3,233.372	14.91	0.0667	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			154,252.91730	149,704.722	14.88	0.9322	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			137,030.16080	133,098.680	15.19	0.8018	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			16,820.16080	17,738.680	15.19	0.1982	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			136,278.61190	132,357.692	15.20	0.7997	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			17,068.61190	17,997.692	15.20	0.2003	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			135,529.53950	131,619.234	15.21	0.7975	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			17,319.53950	18,259.234	15.21	0.2025	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			101,262.84160	99,003.303	16.86	0.5928	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			63,352.84160	66,323.303	16.86	0.4072	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			100,853.20600	98,600.128	16.89	0.5909	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			63,943.20600	66,920.128	16.89	0.4091	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			100,445.41860	98,199.212	16.92	0.5889	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			64,535.41860	67,519.212	16.92	0.4111	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>2,408,743.80</b>	<b>182</b>	<b>1,907</b>
£ / R	On	14/09/2015	Foreign Exchange Future			20.16170		20.44050			0.0000	177,523,768.50	8,805	33,475
£ / R	On	11/12/2015	Foreign Exchange Future			20.46980		20.75340			0.0000	13,100,672.00	640	9,125
£ / R	On	14/03/2016	Foreign Exchange Future			20.81310		21.10500			0.0000	0.00	0	1,272
£ / R	On	13/06/2016	Foreign Exchange Future			21.14840		21.44780			0.0000	4,229,680.00	200	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>												<b>194,854,120.50</b>	<b>9,645</b>	<b>44,072</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		9,460.50000	9,181.700	42.11	1.0000	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	42.11	0.0000	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		2,442.02740	2,164.171	21.30	0.9923	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put		1.52740	2.471	21.30	0.0077	0.00	0	16,500	
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call		2,282.72340	2,005.229	20.75	0.9891	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put		2.22340	3.529	20.75	0.0109	0.00	0	16,500	
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		1,508.19620	1,232.314	15.90	0.9631	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		7.69620	10.614	15.90	0.0369	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call		1,498.30460	1,222.489	15.84	0.9624	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put		7.80460	10.789	15.84	0.0376	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		1,488.41470	1,212.669	15.78	0.9618	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		7.91470	10.969	15.78	0.0382	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call		260.34430	154.084	16.25	0.3288	3,081,680.00	20,000	20,000	
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put		319.84430	492.384	16.25	0.6712	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		1,944.87360	1,667.185	18.64	0.9821	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		4.37360	5.485	18.64	0.0179	0.00	0	18,900	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,532.67970	1,304.020	14.70	0.7633	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		179.27970	234.220	14.70	0.2367	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		701.72000	594.647	16.59	0.4530	0.00	0	18,900	
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		718.32000	894.847	16.59	0.5470	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		2,313.33320	2,037.909	14.40	0.9103	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		59.93320	68.109	14.40	0.0897	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		2,303.85090	2,029.005	14.40	0.9092	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		60.45090	69.206	14.40	0.0908	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call		387.29650	336.288	18.61	0.2787	0.00	0	20,000	
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put		1,453.89650	1,686.488	18.61	0.7213	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		1,107.54170	930.844	15.40	0.6260	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		354.14170	461.044	15.40	0.3740	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		915.72100	765.523	15.81	0.5490	0.00	0	8,250	
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		492.32100	625.723	15.81	0.4510	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		2,638.25400	2,357.248	14.99	0.9361	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		44.85400	47.448	14.99	0.0639	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		2,322.82020	2,046.826	14.39	0.9115	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		59.42020	67.026	14.39	0.0885	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		463.08050	398.504	18.00	0.3236	0.00	0	500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		1,209.68050	1,428.704	18.00	0.6764	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		2,918.54710	2,637.303	15.73	0.9499	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		35.14710	37.503	15.73	0.0501	0.00	0	830	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		2,125.81680	1,888.978	14.57	0.7873	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		230.81680	285.878	14.57	0.2127	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		2,141.66600	1,903.934	14.56	0.7902	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		226.66600	280.834	14.56	0.2098	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		2,133.73450	1,896.448	14.57	0.7888	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		228.73450	283.348	14.57	0.2112	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,642.08370	1,492.915	15.45	0.6145	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			704.28370	854.516	15.45	0.3855	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,652.54630	1,502.129	15.42	0.6173	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			694.74630	843.729	15.42	0.3827	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,647.30310	1,497.514	15.44	0.6159	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			699.50310	849.114	15.44	0.3841	0.00	0	0
<b>Total £ / R Option</b>												<b>3,081,680.00</b>	<b>20,000</b>	<b>121,580</b>
<b>Total £ / R</b>												<b>197,935,800.50</b>	<b>29,645</b>	<b>165,652</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10897		0.11033			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11069		0.11225			0.0000	0.00	0	6,876
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11269		0.11446			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			180.41830	121.958	17.37	0.4111	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			147.21830	225.058	17.37	0.5889	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,033.21360	1,896.913	23.29	0.9999	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.01360	0.013	23.29	0.0001	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,035.01950	899.145	17.88	0.9855	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			1.81950	2.245	17.88	0.0145	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,229.58440	2,073.975	17.80	0.9863	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			5.08440	5.275	17.80	0.0137	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,247.93870	1,107.133	14.60	0.9082	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			23.43870	38.433	14.60	0.0918	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			505.64720	430.220	16.65	0.5455	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			281.14720	361.520	16.65	0.4545	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,510.60050	1,355.123	15.09	0.8698	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			64.60050	86.223	15.09	0.1302	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			777.15200	679.418	16.26	0.6029	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			331.15200	410.518	16.26	0.3971	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			400.65220	349.779	18.97	0.3529	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			954.65220	1,080.879	18.97	0.6471	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			14.70610		15.00680			0.0000	35,132,872.90	2,389	33,460
€ / R	On	21/09/2015	Foreign Exchange Future			14.72510		15.02610			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.82520		15.12870			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.95970		15.26670			0.0000	325,523,072.00	21,760	63,179
€ / R	On	25/01/2016	Foreign Exchange Future			15.09570		15.40660			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.24500		15.56010			0.0000	3,658,800.00	240	3,576
€ / R	On	13/06/2016	Foreign Exchange Future			15.52940		15.85200			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.84810		16.17650			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>												<b>364,314,744.90</b>	<b>24,389</b>	<b>100,465</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,007.36370	1,707.199	21.67	0.9951	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.56370	1.099	21.67	0.0049	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,977.42200	1,677.314	21.55	0.9947	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			476.50810	263.263	15.86	0.5883	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			69.70810	157.163	15.86	0.4117	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			283.88730	137.567	16.86	0.3703	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.40560	0.787	22.09	0.0035	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,087.23330	1,786.941	22.01	0.9963	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.43330	0.841	22.01	0.0037	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			143.41170	61.207	18.23	0.1903	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			386.61170	605.107	18.23	0.8097	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			140.55140	59.776	18.27	0.1865	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.62200	1.214	21.55	0.0053	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			654.85180	402.380	15.38	0.7498	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			28.05180	76.280	15.38	0.2502	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.20910	0.402	22.93	0.0018	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,107.20560	1,806.887	22.09	0.9965	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			393.75140	613.676	18.27	0.8135	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			177.08730	331.467	16.86	0.6297	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			146.32360	62.672	18.19	0.1942	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			379.52360	596.572	18.19	0.8058	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,746.84780	2,446.191	24.76	0.9996	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.04780	0.091	24.76	0.0004	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,307.00910	2,006.502	22.93	0.9982	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			727.55570	476.669	15.54	0.7492	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			41.45570	91.569	15.54	0.2508	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			719.12370	469.561	15.56	0.7435	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			43.02370	94.461	15.56	0.2565	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			364.07570	200.759	16.74	0.4322	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			187.97570	325.659	16.74	0.5678	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			736.03060	483.837	15.52	0.7549	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			39.93060	88.737	15.52	0.2451	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			884.02740	651.599	15.51	0.7086	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			105.32740	176.399	15.51	0.2914	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			518.40710	356.620	16.72	0.4760	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			309.70710	451.420	16.72	0.5240	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			899.71970	664.621	15.48	0.7166	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			101.01970	169.421	15.48	0.2834	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			891.85200	658.088	15.49	0.7126	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			103.15200	172.888	15.49	0.2874	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,237.41130	1,937.454	15.85	0.9497	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			20.71130	27.754	15.85	0.0503	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,440.23060	1,174.778	15.00	0.8288	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			73.53060	115.078	15.00	0.1712	0.00	0	6,076



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		549.29040	418.712	17.50	0.4268	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		572.59040	749.012	17.50	0.5732	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		238.28120	180.508	20.60	0.2040	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,471.58120	1,720.808	20.60	0.7960	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,318.18670	4,011.538	21.80	0.9967	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.48670	1.838	21.80	0.0033	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		684.49860	523.985	16.75	0.5091	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		407.79860	554.285	16.75	0.4909	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		679.52300	520.069	16.77	0.5062	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		412.82300	560.369	16.77	0.4938	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		674.58260	516.186	16.80	0.5033	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		417.88260	566.486	16.80	0.4967	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,115.58840	882.036	15.33	0.7214	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		148.88840	222.336	15.33	0.2786	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		888.43640	719.022	16.30	0.5652	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		401.83640	543.322	16.30	0.4348	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		1,061.04430	864.601	15.66	0.6436	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		274.44430	388.901	15.66	0.3564	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		1,054.37360	859.325	15.68	0.6410	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		277.77360	393.625	15.68	0.3590	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		925.91010	750.700	16.15	0.5831	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		369.31010	505.000	16.15	0.4169	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		1,067.74130	869.903	15.64	0.6463	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		271.14130	384.203	15.64	0.3537	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		43.97840	58.636	15.08	0.0738	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,413.44050	2,116.544	14.97	0.9123	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		53.34050	71.544	14.97	0.0877	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,826.52990	1,557.319	14.64	0.8263	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		116.42990	162.319	14.64	0.1737	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		1,032.63650	1,237.563	18.22	0.6056	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		585.72500	484.815	18.63	0.3635	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,175.62500	1,389.815	18.63	0.6365	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		547.08880	452.547	18.95	0.3420	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,286.98880	1,507.547	18.95	0.6580	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,554.07840	2,253.636	15.08	0.9262	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		143.64360	206.473	14.78	0.2079	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		1,072.21920	897.916	16.01	0.5996	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		412.11920	552.916	16.01	0.4004	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		995.05560	831.826	16.33	0.5663	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		484.95560	636.826	16.33	0.4337	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		642.73650	532.563	18.22	0.3944	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		136.15680	196.032	14.75	0.2001	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,697.77950	1,443.607	14.76	0.7980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		137.67950	198.607	14.76	0.2020	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,689.74850	1,436.208	14.77	0.7960	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		139.64850	201.208	14.77	0.2040	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,673.74360	1,421.473	14.78	0.7921	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,706.25680	1,451.032	14.75	0.7999	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,191.52990	1,037.084	16.35	0.5765	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			599.52990	767.684	16.35	0.4235	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			920.70790	793.889	17.75	0.4628	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			594.09500	761.680	16.33	0.4218	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,028.70790	1,224.489	17.75	0.5372	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,854.74410	1,612.607	14.61	0.7737	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			202.74410	283.207	14.61	0.2263	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,200.68790	1,045.103	16.31	0.5800	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			588.68790	755.703	16.31	0.4200	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,196.09500	1,041.080	16.33	0.5782	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,679.68800	1,483.369	15.40	0.6708	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			463.18800	595.269	15.40	0.3292	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,691.62790	1,493.993	15.37	0.6741	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			455.12790	585.893	15.37	0.3259	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,685.64530	1,488.671	15.39	0.6725	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			459.14530	590.571	15.39	0.3275	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>294,140</b>
<b>Total € / R</b>												<b>364,314,744.90</b>	<b>24,389</b>	<b>394,605</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.36260		9.35010			0.0000	9,362,600.00	1,000	2,319
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.46680		9.45390			0.0000	9,466,800.00	1,000	8,883
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.58830		9.57810			0.0000	0.00	0	2,050
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.71000		9.70180			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>18,829,400.00</b>	<b>2,000</b>	<b>13,252</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			991.93720	979.495	20.23	0.9857	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			1.97230	2.028	20.31	0.0139	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,001.87230	989.428	20.31	0.9861	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			1.90990	1.963	20.38	0.0134	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,011.80990	999.363	20.38	0.9866	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			2.03720	2.095	20.23	0.0143	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			834.69160	830.000	16.42	0.7878	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.84870	2.277	19.45	0.0068	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			350.33360	369.206	13.78	0.6089	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.47770	1.853	19.91	0.0055	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,155.55300	2,168.854	19.68	0.9939	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.65300	2.054	19.68	0.0061	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,105.74870	2,119.077	19.45	0.9932	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			196.43360	202.406	13.78	0.3911	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			219.04960	234.534	14.46	0.4442	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			365.14960	367.734	14.46	0.5558	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			88.59160	96.800	16.42	0.2122	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,205.37770	2,218.653	19.91	0.9945	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			411.81240	430.206	13.46	0.5609	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			323.71240	331.906	13.46	0.4391	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			406.99490	425.417	13.48	0.5567	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			328.89490	337.117	13.48	0.4433	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			402.21920	420.668	13.49	0.5525	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			334.11920	342.368	13.49	0.4475	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			351.11770	368.723	15.25	0.4154	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			739.31770	748.723	15.25	0.5846	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			348.39140	365.891	15.28	0.4128	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			746.59140	755.891	15.28	0.5872	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			353.86910	371.579	15.23	0.4180	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			732.06910	741.579	15.23	0.5820	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>18,829,400.00</b>	<b>2,000</b>	<b>13,855</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.89550		9.88540			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.04930		10.03940			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			297.61010	294.866	14.88	0.7905	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			52.21010	39.366	14.88	0.2095	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			290.39260	287.132	14.88	0.7813	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			54.99260	41.632	14.88	0.2187	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			283.27550	279.495	14.89	0.7719	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			57.87550	43.995	14.89	0.2281	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			200.46590	188.152	16.64	0.3322	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			651.06590	628.852	16.64	0.6678	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			198.11670	185.841	16.67	0.3288	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			658.71670	636.541	16.67	0.6712	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			195.79920	183.562	16.71	0.3253	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			666.39920	644.262	16.71	0.6747	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

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGH Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CHF / R	On	14/09/2015	Foreign Exchange Future			13.62180		13.91130			0.0000	177,083.40	13	1,544
CHF / R	On	11/12/2015	Foreign Exchange Future			13.88110		14.17810			0.0000	0.00	0	7,345
<b>Total CHF / R Future</b>												<b>177,083.40</b>	<b>13</b>	<b>8,889</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,129.26730	842.266	17.22	0.9522	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			7.96730	10.466	17.22	0.0478	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,119.39340	832.483	17.12	0.9511	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			8.09340	10.683	17.12	0.0489	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,109.52220	822.707	17.02	0.9500	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			8.22220	10.907	17.02	0.0500	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			601.68960	461.150	17.45	0.4796	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			433.58960	590.050	17.45	0.5204	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			611.14790	468.370	17.40	0.4854	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			423.04790	577.270	17.40	0.5146	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			606.40230	464.744	17.42	0.4825	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			428.30230	583.644	17.42	0.5175	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>177,083.40</b>	<b>13</b>	<b>8,889</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.01800		2.02240			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.03010		2.03170			0.0000	62,127,150.30	30,603	25,110
<b>Total CNH / R Future</b>												<b>62,127,150.30</b>	<b>30,603</b>	<b>25,110</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			417.18390	359.925	14.61	0.6150	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			193.18390	179.925	14.61	0.3850	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			360.19050	304.203	14.70	0.5549	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			236.19050	224.203	14.70	0.4451	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			482.01410	425.543	14.76	0.6710	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			158.01410	145.543	14.76	0.3290	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			845.62590	813.246	16.31	0.5624	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			628.62590	612.246	16.31	0.4376	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			953.48810	920.539	16.25	0.6070	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			536.48810	519.539	16.25	0.3930	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			898.45200	865.750	16.28	0.5848	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			581.45200	564.750	16.28	0.4152	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>62,127,150.30</b>	<b>30,603</b>	<b>25,110</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			1.97040		2.01050			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
DKK / R	On	11/12/2015	Foreign Exchange Future			2.00570		2.04680			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			2,708.76850	2,311.994	27.15	0.9818	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			3.76850	7.994	27.15	0.0182	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			2,609.48100	2,213.575	26.81	0.9784	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			4.48100	9.575	26.81	0.0216	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,510.32740	2,115.469	26.48	0.9744	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			5.32740	11.469	26.48	0.0256	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			616.84460	820.722	18.52	0.4887	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,090.19320	865.691	18.28	0.5513	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			522.19320	708.691	18.28	0.4487	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,036.43250	819.888	18.38	0.5312	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			568.43250	762.888	18.38	0.4688	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			984.84460	777.722	18.52	0.5113	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12610		0.12670			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12590		0.12630			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12560		0.12550			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			0.06580		0.06590			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05880		0.05930			0.0000	1,654,161.60	28,132	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05560		0.05560			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>1,654,161.60</b>	<b>28,132</b>	<b>30,268</b>
<b>Total NGN / R</b>												<b>1,654,161.60</b>	<b>28,132</b>	<b>30,268</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.44420		8.43830			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.45580		8.44880			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.53360		8.52480			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.62680		8.61950			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			111.90330	108.327	15.74	0.6133	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			63.60330	54.127	15.74	0.3867	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			105.79200	101.872	15.64	0.5942	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			67.49200	57.672	15.64	0.4058	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			99.85880	95.606	15.53	0.5746	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			71.55880	61.406	15.53	0.4254	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			3.88910	2.763	16.35	0.0242	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			645.08910	636.963	16.35	0.9758	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			3.73400	2.668	16.47	0.0233	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			654.93400	646.868	16.47	0.9767	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			3.58600	2.577	16.58	0.0225	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			664.78600	656.777	16.58	0.9775	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			80.59940	78.598	14.29	0.2171	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			645.79940	634.998	14.29	0.7829	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			79.20150	77.184	14.33	0.2137	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			654.40150	643.584	14.33	0.7863	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			77.82950	75.799	14.37	0.2102	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			663.02950	652.199	14.37	0.7898	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			193.82220	194.529	15.25	0.3244	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			714.32220	707.729	15.25	0.6756	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			191.73410	192.424	15.29	0.3214	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			722.23410	715.624	15.29	0.6786	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			189.67450	190.347	15.32	0.3184	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			730.17450	723.547	15.32	0.6816	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12200		1.14110			0.0000	0.00	0	520
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12360		1.14280			0.0000	655,058.80	583	2,082
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12560		1.14480			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>655,058.80</b>	<b>583</b>	<b>2,602</b>
<b>Total QUANTO € / \$</b>												<b>655,058.80</b>	<b>583</b>	<b>2,602</b>
RAIN	On	14/09/2015	Foreign Exchange Future			23,005.49000		23,267.18000			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			9.35480		9.34740			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.47580		9.46800			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			153.33020	142.869	16.34	0.5246	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			145.93020	128.069	16.34	0.4754	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			137.40170	127.671	15.12	0.5128	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			140.00170	122.871	15.12	0.4872	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			143.52830	132.883	16.34	0.5011	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			156.12830	138.083	16.34	0.4989	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			597.41240	599.781	26.18	0.5686	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			469.41240	463.981	26.18	0.4314	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
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			571.47890	573.131	25.11	0.5661	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			453.47890	447.331	25.11	0.4339	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			545.52550	546.462	24.04	0.5634	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			437.52550	430.662	24.04	0.4366	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			4.49010		4.46450			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.43740		4.41250			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			34.47850	31.512	19.12	0.2745	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			179.97850	151.412	19.12	0.7255	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			39.43740	36.801	19.05	0.3089	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			164.93740	136.701	19.05	0.6911	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			36.88950	34.074	19.09	0.2914	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			172.38950	143.974	19.09	0.7086	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			149.60660	156.510	18.93	0.4743	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			227.10660	209.110	18.93	0.5257	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			145.74580	152.467	18.96	0.4657	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			233.24580	215.067	18.96	0.5343	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			141.96490	148.508	18.99	0.4572	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			239.46490	221.108	18.99	0.5428	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			1.53840		1.53670			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.50200		1.49980			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>2,073,546,995.90</b>	<b>203,561</b>	<b>1,050,119</b>
<b>Total Options</b>												<b>37,196,409.49</b>	<b>111,206</b>	<b>2,431,215</b>
<b>Grand Total:</b>												<b>2,110,743,405.39</b>	<b>314,767</b>	<b>3,481,334</b>