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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/08/2015 Foreign Exchange Future			12.81900		12.75820			0.0000	63,864,258.00	4,982	0
\$ / R On 14/08/2015 Foreign Exchange Future			12.80350		12.75820			0.0000	0.00	0	0
\$ / R On 25/08/2015 Foreign Exchange Future			12.81470		12.77880			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.81690		12.78110			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.81920		12.78330			0.0000	153,830,400.00	12,000	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			12.82820		12.79230			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.85070		12.81470			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.85970		12.82370			0.0000	1,123,551,989.00	87,370	545,754
\$ / R On 28/09/2015 Foreign Exchange Future			12.89120		12.85500			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			12.89570		12.85950			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			12.92490		12.88860			0.0000	32,195,925.90	2,491	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			12.95880		12.92270			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			12.97710		12.94100			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.02330		12.98730			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.05400		13.01810			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.06100		13.02520			0.0000	70,842,864.00	5,424	160,539
\$ / R On 21/12/2015 Foreign Exchange Future			13.08470		13.04880			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.13900		13.10320			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.17210		13.13630			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.20980		13.17420			0.0000	0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.24050		13.20480			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/03/2016	Foreign Exchange Future			13.27590		13.24020			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.28300		13.24730			0.0000	6,641,500.00	500	16,253
\$ / R	On	29/03/2016	Foreign Exchange Future			13.31840		13.28270			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.38450		13.34870			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.45820		13.42250			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.48230		13.44680			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.48960		13.45400			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.49920		13.46370			0.0000	13,499,200.00	1,000	7,271
\$ / R	On	28/06/2016	Foreign Exchange Future			13.53540		13.50010			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.60530		13.57040			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.60680		13.60680			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.67870		13.64430			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.72920		13.69480			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.73930		13.70490			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.76200		13.72760			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.83270		13.79830			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.91600		13.88170			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.95640		13.92210			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.96900		13.93470			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,464,426,136.90</b>	<b>113,767</b>	<b>750,698</b>
\$ / R	On	13/08/2015	Foreign Exchange Option	15.52	Call			0.00000	0.000	14.26	0.0000	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	15.52	Put			0.00000	2,701.000	14.26	1.0000	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			239.66600	299.000	14.26	1.0000	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			1.46600	0.000	14.26	0.0000	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.70	Call			0.00000	119.000	14.26	1.0000	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.70	Put			0.00000	0.000	14.26	0.0000	0.00	0	0
\$ / R	On	14/08/2015	Foreign Exchange Option	12.50	Call			261.39810	304.075	20.39	0.9879	0.00	0	201
\$ / R	On	14/08/2015	Foreign Exchange Option	12.50	Put			3.19810	0.575	20.39	0.0121	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			613.39890	648.038	14.70	0.9744	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			4.59890	3.338	14.70	0.0256	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			313.41620	338.953	13.35	0.8506	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			34.61620	24.253	13.35	0.1494	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			38.24810	36.762	13.92	0.1984	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			367.14810	329.862	13.92	0.8016	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,983.34430	2,019.230	24.80	0.9998	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.04430	0.030	24.80	0.0002	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,633.43690	1,669.270	21.72	0.9995	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.13690	0.070	21.72	0.0005	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			233.04160	251.983	12.94	0.7359	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			69.74160	52.783	12.94	0.2641	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			70.74960	70.865	13.19	0.3300	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			257.44960	221.665	13.19	0.6700	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.08460	0.108	38.30	0.0004	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,716.78460	3,680.908	38.30	0.9996	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			506.11610	538.133	12.51	0.9366	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	31/08/2015	Foreign Exchange Option	12.30	Put		13.81610	9.933	12.51	0.0634	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call		667.57070	700.354	12.37	0.9484	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put		12.87070	9.654	12.37	0.0516	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		19.85460	13.983	12.08	0.0681	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		411.91990	433.840	12.38	0.7983	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put		68.21990	54.140	12.38	0.2017	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		581.69780	610.103	12.16	0.9069	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		11.04240	8.360	12.69	0.0420	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		755.57100	788.697	12.60	0.9550	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		11.87100	8.997	12.60	0.0450	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		481.41940	506.319	12.29	0.8511	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		47.71940	36.619	12.29	0.1489	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		707.91980	740.511	12.38	0.9465	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		4.29120	3.228	13.81	0.0168	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		832.58380	866.407	12.94	0.9660	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		8.88380	6.707	12.94	0.0340	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		616.77620	646.198	12.11	0.9219	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		23.07620	16.498	12.11	0.0781	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		774.74240	808.060	12.69	0.9580	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		2.07300	1.566	14.67	0.0083	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,205.92920	1,241.383	14.59	0.9911	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		2.22920	1.683	14.59	0.0089	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		736.46080	769.383	12.51	0.9518	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		12.76080	9.683	12.51	0.0482	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,027.99120	1,062.928	13.81	0.9832	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		1.44260	1.066	15.06	0.0057	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		1,315.19580	1,350.811	15.03	0.9940	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		1.49580	1.111	15.03	0.0060	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		793.97080	827.467	12.77	0.9608	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		10.27080	7.767	12.77	0.0392	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		1,225.77300	1,261.266	14.67	0.9917	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put		0.49800	0.362	15.94	0.0020	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		1,534.31200	1,570.146	15.77	0.9975	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put		0.61200	0.446	15.77	0.0025	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call		1,077.27690	1,112.392	14.03	0.9859	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put		3.57690	2.692	14.03	0.0141	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call		1,325.14260	1,360.766	15.06	0.9943	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put		0.18340	0.132	16.75	0.0008	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call		1,654.07270	1,689.970	16.18	0.9985	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put		0.37270	0.270	16.18	0.0015	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call		1,285.36760	1,320.957	14.92	0.9933	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		1.66760	1.257	14.92	0.0067	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		1,584.19800	1,620.062	15.94	0.9980	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call		1,624.12210	1,660.006	16.08	0.9983	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put		0.42210	0.306	16.08	0.0017	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		1,335.08570	1,370.723	15.09	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
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			1.38570	1.023	15.09	0.0055	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,823.88340	1,859.832	16.75	0.9992	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.03380	0.024	18.11	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,632.96050	1,595.058	18.67	0.9813	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			5.07400	3.144	18.77	0.0128	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,761.37400	1,723.444	18.77	0.9872	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,263.72850	2,299.720	18.24	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.02850	0.020	18.24	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,223.73380	2,259.724	18.11	0.9999	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			632.92680	596.352	15.03	0.8166	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			16.98750	15.747	17.75	0.0559	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,193.28750	1,156.047	17.75	0.9441	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,843.86870	1,879.821	16.82	0.9993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.16870	0.121	16.82	0.0007	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			6.66050	4.758	18.67	0.0187	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			425.46660	390.767	14.01	0.6976	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			79.24860	79.560	14.42	0.2486	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			505.54860	469.860	14.42	0.7514	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00020	0.004	29.31	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,676.30020	5,640.304	29.31	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			56.62680	56.052	15.03	0.1834	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			357.51570	324.068	13.64	0.6415	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			118.55100	120.946	13.68	0.3519	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			364.85100	331.246	13.68	0.6481	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			9.17310	7.574	18.56	0.0284	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,485.47310	1,447.874	18.56	0.9716	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			99.16660	100.467	14.01	0.3024	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			224.03640	194.942	12.82	0.4927	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			172.24230	178.084	12.99	0.4752	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			248.54230	218.384	12.99	0.5248	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			74.08850	74.172	14.54	0.2341	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			530.38850	494.472	14.54	0.7659	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			121.21570	123.768	13.64	0.3585	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			142.99570	121.219	12.62	0.3620	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			238.98080	251.528	12.68	0.5976	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			165.28080	141.828	12.68	0.4024	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			110.88850	112.838	13.80	0.3327	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			387.18850	353.138	13.80	0.6673	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			187.73640	194.642	12.82	0.5073	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			104.40560	86.118	12.51	0.2846	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			315.19320	332.200	12.53	0.7004	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			111.49320	92.500	12.53	0.2996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			138.43030	142.046	13.40	0.3999	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			314.73030	282.346	13.40	0.6001	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			266.69570	280.919	12.62	0.6380	675,610.20	2,405	2,405
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			73.51990	58.750	12.41	0.2145	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	12.51	Call			389.97590	410.859	12.42	0.7789	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			76.27590	61.159	12.42	0.2211	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			213.27190	224.216	12.73	0.5566	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			189.57190	164.516	12.73	0.4434	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			328.10560	345.818	12.51	0.7154	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			49.73860	38.319	12.30	0.1543	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			442.14850	465.422	12.34	0.8229	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			58.44850	45.722	12.34	0.1771	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			284.28630	299.542	12.59	0.6618	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			130.58630	109.842	12.59	0.3382	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			397.21990	418.450	12.41	0.7855	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			27.99780	20.403	12.16	0.0931	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			555.89660	583.487	12.19	0.8945	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			32.19660	23.787	12.19	0.1055	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			361.73020	381.210	12.46	0.7515	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			88.03020	71.510	12.46	0.2485	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			473.43860	498.019	12.30	0.8457	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			14.21980	10.811	12.38	0.0535	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			643.55460	673.684	12.08	0.9319	0.00	0	400
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			35.89400	35.413	17.45	0.0967	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,180.89400	1,144.213	17.45	0.9033	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.04270	0.045	20.82	0.0002	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,945.04270	3,908.845	20.82	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,706.06100	1,742.143	15.66	0.9958	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.43840	0.347	17.01	0.0015	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			1.06100	0.943	15.66	0.0042	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,457.04950	1,493.152	14.69	0.9914	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			2.04950	1.952	14.69	0.0086	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			119.96910	123.207	14.66	0.2980	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			534.96910	502.007	14.66	0.7020	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,055.43840	2,091.547	17.01	0.9985	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			284.22280	298.390	13.32	0.5708	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			224.72280	202.690	13.32	0.4292	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			295.46490	308.772	13.58	0.5360	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			286.86490	263.872	13.58	0.4640	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,777.06620	1,812.645	14.89	0.9877	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			4.36620	3.845	14.89	0.0123	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			148.68040	151.572	15.69	0.2751	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			785.98040	752.772	15.69	0.7249	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			13.10440	11.859	28.04	0.0203	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,070.40440	4,033.059	28.04	0.9797	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,124.72360	2,160.665	16.12	0.9940	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			2.02360	1.865	16.12	0.0060	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			460.23660	476.891	13.53	0.6333	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			239.23660	219.790	13.53	0.3667	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			21.92120	20.762	27.87	0.0292	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,484.62120	4,447.462	27.87	0.9708	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,191.96960	2,227.705	15.70	0.9886	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			4.66960	4.405	15.70	0.0114	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,846.73960	1,882.046	14.77	0.9777	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			9.43960	8.746	14.77	0.0223	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			168.09370	169.485	16.51	0.2565	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,030.79370	996.185	16.51	0.7435	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			808.14250	835.348	13.09	0.7871	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			130.04250	121.348	13.09	0.2129	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			56.30250	53.886	22.18	0.0759	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,831.10250	2,792.886	22.18	0.9241	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			94.37960	93.791	19.24	0.1351	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,909.17960	1,872.791	19.24	0.8649	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.32940	1.240	27.55	0.0021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,746.12940	7,710.240	27.55	0.9979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			84.59200	83.783	19.68	0.1210	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,059.39200	2,022.783	19.68	0.8790	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			239.92430	244.369	15.92	0.3280	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			874.72430	843.369	15.92	0.6720	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			52.19950	49.501	25.45	0.0632	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,526.99950	3,488.501	25.45	0.9368	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			133.53600	134.005	17.93	0.1901	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,478.33600	1,443.005	17.93	0.8099	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			303.63380	310.729	15.22	0.4013	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			678.43380	649.729	15.22	0.5987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			86.31830	85.547	19.60	0.1235	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,031.11830	1,994.547	19.60	0.8765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			277.11460	283.122	15.49	0.3715	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			751.91460	722.121	15.49	0.6285	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			400.94730	411.999	14.42	0.5021	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			475.74730	450.999	14.42	0.4979	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			179.50750	181.482	16.88	0.2518	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			1,154.30750	1,120.482	16.88	0.7482	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			339.15920	347.709	14.90	0.4396	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			593.95920	566.709	14.90	0.5604	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			485.87620	501.376	14.01	0.5771	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			360.67620	340.376	14.01	0.4229	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			292.70590	299.352	15.33	0.3892	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			707.50590	678.352	15.33	0.6108	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			420.09710	431.908	14.28	0.5204	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			444.89710	420.908	14.28	0.4796	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			659.33870	680.234	13.44	0.7004	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			214.13870	199.234	13.44	0.2996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			365.28890	374.907	14.68	0.4667	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			540.08890	513.907	14.68	0.5333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			505.25720	521.407	13.94	0.5925	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	12.86	Put		340.05720	320.407	13.94	0.4075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		927.66710	956.429	13.18	0.8264	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		102.46710	95.429	13.18	0.1736	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		440.16970	454.089	14.19	0.5391	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		414.96970	393.089	14.19	0.4609	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		665.45240	686.518	13.42	0.7042	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		210.25240	195.518	13.42	0.2958	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		968.18360	997.437	13.20	0.8396	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		92.98360	86.437	13.20	0.1604	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		647.24130	667.793	13.47	0.6928	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		222.04130	206.793	13.47	0.3072	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		943.78710	972.750	13.19	0.8318	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		98.58710	91.750	13.19	0.1682	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,093.79490	1,124.389	13.26	0.8755	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		68.59490	63.389	13.26	0.1245	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		671.60590	692.844	13.40	0.7080	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		206.40590	191.844	13.40	0.2920	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,009.40010	1,039.122	13.22	0.8522	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		84.20010	78.122	13.22	0.1478	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,269.51920	1,301.605	13.33	0.9142	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		44.31920	40.605	13.33	0.0858	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		960.02380	989.180	13.20	0.8370	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		94.82380	88.180	13.20	0.1630	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,136.90750	1,167.908	13.27	0.8861	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		61.70750	56.908	13.27	0.1139	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,454.61230	1,488.698	13.70	0.9393	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		29.41230	27.698	13.70	0.0607	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,059.73470	1,089.989	13.24	0.8665	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		74.53470	68.989	13.24	0.1335	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,314.70530	1,347.117	13.35	0.9223	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		39.50530	36.117	13.35	0.0777	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,035.05390	2,070.320	15.13	0.9785	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		9.85390	9.320	15.13	0.0215	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,180.58850	1,211.971	13.29	0.8961	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		55.38850	50.971	13.29	0.1039	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,645.73080	1,680.355	14.18	0.9567	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		20.53080	19.355	14.18	0.0433	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		1,839.45790	1,874.461	14.65	0.9694	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		14.25790	13.462	14.65	0.0306	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,445.14210	1,479.195	13.68	0.9383	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		29.94210	28.195	13.68	0.0617	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,084.17770	2,119.496	15.25	0.9803	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		8.97770	8.496	15.25	0.0197	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		3,875.60120	3,911.392	20.28	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.40120	0.392	20.28	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,825.63650	3,861.426	20.14	0.9990	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	9.20	Put		0.43650	0.426	20.14	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,775.67470	3,811.463	19.99	0.9989	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.47470	0.463	19.99	0.0011	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		1,913.77650	1,948.850	14.68	0.9692	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		14.97650	14.150	14.68	0.0308	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call		177.70730	179.413	17.21	0.2386	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put		1,278.90730	1,244.714	17.21	0.7614	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		27.58460	28.232	27.58	0.0351	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,848.78460	4,813.532	27.58	0.9649	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,256.67960	2,292.141	15.44	0.9833	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		7.87960	7.441	15.44	0.0167	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		1,923.50820	1,958.596	14.71	0.9698	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		14.70820	13.896	14.71	0.0302	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		569.21080	586.215	14.10	0.5876	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		396.01080	377.215	14.10	0.4124	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		204.26440	206.830	17.88	0.2351	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,547.96440	1,514.730	17.88	0.7649	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,401.60780	1,434.229	13.43	0.8955	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		65.30780	62.129	13.43	0.1045	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		589.53320	607.035	14.17	0.5829	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		423.23320	404.935	14.17	0.4171	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		528.57120	543.751	14.45	0.5387	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		502.27120	481.651	14.45	0.4613	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		1,629.57140	1,662.773	13.89	0.9147	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		55.37140	52.973	13.89	0.0853	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		141.84250	142.358	19.97	0.1553	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		2,367.64250	2,332.558	19.97	0.8447	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,483.61710	1,515.563	13.53	0.8871	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		78.81710	75.063	13.53	0.1129	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		212.45980	215.355	18.62	0.2213	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,847.65980	1,814.855	18.62	0.7787	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		956.67850	979.806	13.42	0.7317	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		246.47850	233.906	13.42	0.2683	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		63.34750	58.061	13.89	0.0857	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put		3,397.18030	3,360.734	23.33	0.8697	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		23.12010	23.534	26.58	0.0247	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		7,005.82010	6,970.534	26.58	0.9753	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,229.82950	2,262.364	14.72	0.9544	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		32.52950	29.364	14.72	0.0456	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		1,760.64750	1,791.061	13.89	0.9143	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,663.94800	2,630.599	20.64	0.8410	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		147.99310	147.665	21.91	0.1398	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		3,050.69310	3,014.665	21.91	0.8602	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		1,714.87340	1,745.022	13.80	0.9090	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		67.57340	62.022	13.80	0.0910	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		144.48030	143.734	23.33	0.1303	0.00	0	1,000



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	14.59	Put			1,621.20130	1,590.518	18.02	0.7294	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			0.00000	260.992	18.39	0.2504	10,439,680.00	40,000	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			0.00000	1,727.992	18.39	0.7496	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			237.53640	241.779	18.73	0.2329	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,890.23640	1,858.779	18.73	0.7671	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			161.24800	163.599	20.64	0.1590	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,089.25960	1,061.574	16.45	0.6256	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			340.61830	347.197	17.10	0.3265	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,303.31830	1,274.197	17.10	0.6735	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			322.56470	328.686	17.35	0.3105	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,385.26470	1,355.686	17.35	0.6895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			278.50130	283.518	18.02	0.2706	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			611.76000	588.985	14.82	0.4713	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			500.29340	510.717	15.51	0.4569	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			802.99340	777.717	15.51	0.5431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			440.72860	449.789	16.02	0.4105	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			953.42860	926.789	16.02	0.5895	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			396.55960	404.573	16.45	0.3744	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			253.81800	240.775	13.40	0.2727	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			838.60730	855.915	13.64	0.6743	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			331.30730	312.915	13.64	0.3257	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			0.00000	823.368	13.77	0.6569	16,467,354.00	20,000	20,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			0.00000	340.368	13.77	0.3431	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			599.06000	611.985	14.82	0.5287	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			125.64800	117.047	13.25	0.1580	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,273.22970	1,299.899	13.27	0.8317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			135.92970	126.899	13.27	0.1683	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,157.72330	1,183.063	13.31	0.7988	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			170.42330	160.063	13.31	0.2012	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			951.11800	973.775	13.40	0.7273	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			114.07660	105.982	13.23	0.1461	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,329.00010	1,356.268	13.24	0.8460	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			121.70010	113.268	13.24	0.1540	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,320.96250	1,348.148	13.25	0.8440	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			123.66250	115.148	13.25	0.1560	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,312.94800	1,340.047	13.25	0.8420	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			90.50050	83.606	13.42	0.1192	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,437.29000	1,465.575	13.28	0.8694	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			99.99000	92.575	13.28	0.1306	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,402.36090	1,430.374	13.22	0.8634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			105.06090	97.374	13.22	0.1366	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,361.37660	1,388.982	13.23	0.8539	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,534.45770	1,563.451	13.47	0.8848	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			87.15770	80.451	13.47	0.1152	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,507.80050	1,536.606	13.42	0.8808	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,575.50780	1,604.610	13.50	0.8821	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	29/03/2016	Foreign Exchange Option	11.80	Put			92.80780	86.210	13.50	0.1179	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			224.52480	228.970	19.46	0.2114	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,191.82480	2,160.570	19.46	0.7886	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			230.06800	236.472	20.27	0.2010	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,541.36800	2,511.972	20.27	0.7990	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,653.00530	1,678.795	13.46	0.8794	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			104.30530	94.295	13.46	0.1206	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,738.65670	1,761.809	13.47	0.8767	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			116.15670	103.609	13.47	0.1233	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			240.67550	246.319	21.15	0.1922	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,948.17550	2,918.119	21.15	0.8078	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,435.48920	1,453.548	13.19	0.8155	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			188.68920	171.248	13.19	0.1845	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			319.61160	326.651	19.68	0.2492	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,322.81160	2,294.351	19.68	0.7508	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			816.81920	826.897	14.91	0.5706	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			652.81920	627.297	14.91	0.4294	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			812.85780	822.924	14.93	0.5684	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			658.85780	633.324	14.93	0.4316	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			808.92010	818.975	14.96	0.5662	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			664.92010	639.375	14.96	0.4338	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			819.12000	828.520	14.95	0.5681	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			665.42000	639.320	14.95	0.4319	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			403.37020	411.071	18.59	0.3058	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,869.67020	1,841.871	18.59	0.6942	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,484.57110	1,502.210	13.14	0.8238	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			180.87110	163.010	13.14	0.1762	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			827.02850	836.441	14.90	0.5725	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			653.32850	627.241	14.90	0.4275	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			823.06240	832.468	14.92	0.5703	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			659.36240	633.268	14.92	0.4297	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,826.96430	1,851.246	13.62	0.8728	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			126.86430	115.846	13.62	0.1272	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			275.63870	277.614	22.57	0.1932	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,395.53870	3,362.214	22.57	0.8068	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			312.85300	311.963	24.12	0.1952	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,872.45300	3,836.663	24.12	0.8048	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,905.30970	1,930.857	13.71	0.8705	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			134.90970	125.557	13.71	0.1295	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,271.57730	1,265.754	13.83	0.7151	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			364.77730	358.954	13.83	0.2849	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			430.91630	425.646	19.62	0.2831	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,344.11630	2,338.846	19.62	0.7169	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,988.85180	2,013.682	13.81	0.8688	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			144.55180	134.982	13.81	0.1312	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			344.55220	346.278	25.66	0.1962	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	26/08/2016	Foreign Exchange Option	17.70	Put			4,400.25220	4,367.578	25.66	0.8038	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,069.83820	1,079.851	14.96	0.6126	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			665.03820	640.651	14.96	0.3874	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,065.70200	1,075.660	14.98	0.6107	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			670.90200	646.460	14.98	0.3893	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,061.58240	1,071.486	15.01	0.6088	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			676.78240	652.286	15.01	0.3912	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,076.26470	1,085.329	14.97	0.6123	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			671.36470	646.029	14.97	0.3877	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,072.13820	1,081.147	15.00	0.6104	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			677.23820	651.847	15.00	0.3896	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,080.40770	1,089.533	14.95	0.6142	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			665.50770	640.233	14.95	0.3858	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,080.46390	2,105.240	13.86	0.8683	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			152.86390	143.240	13.86	0.1317	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			328.25490	339.358	25.79	0.1859	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,850.65490	4,827.358	25.79	0.8141	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			314.14670	319.256	25.65	0.1728	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,285.84670	5,256.556	25.65	0.8272	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,156.58980	2,180.617	13.84	0.8690	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			158.28980	147.917	13.84	0.1310	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,245.41040	2,269.429	13.84	0.8698	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			163.71040	153.429	13.84	0.1302	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			288.88290	290.985	25.33	0.1567	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,807.18290	5,774.985	25.33	0.8433	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,652.06060	1,665.027	13.86	0.7573	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			369.96060	348.627	13.86	0.2427	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,645.93370	1,658.833	13.88	0.7556	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			373.83370	352.433	13.88	0.2444	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,639.82930	1,652.656	13.89	0.7539	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			377.72930	356.256	13.89	0.2461	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			259.95140	270.448	25.04	0.1461	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,135.25140	6,111.448	25.04	0.8539	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,317.61460	1,325.783	15.01	0.6453	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			672.91460	646.783	15.01	0.3547	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,313.22840	1,321.369	15.03	0.6436	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			678.52840	652.369	15.03	0.3564	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,308.86910	1,316.983	15.05	0.6419	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			684.16910	657.983	15.05	0.3581	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,301.13430	2,324.322	13.80	0.8711	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			166.43430	155.322	13.80	0.1289	0.00	0	250
<b>Total \$ / R Option</b>												<b>27,582,644.20</b>	<b>62,405</b>	<b>1,744,358</b>
<b>Total \$ / R</b>												<b>1,492,008,781.10</b>	<b>176,172</b>	<b>2,495,056</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Future				12.85970		12.82370			0.0000	578,686.50	45	1,246

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			13.06100		13.02520			0.0000	261,220.00	20	275
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			13.28300		13.24730			0.0000	199,245.00	15	155
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.49920		13.46370			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>											<b>1,039,151.50</b>	<b>80</b>	<b>1,683</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			113,657.53080	117,186.632	14.29	0.9886	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			287.53080	216.632	14.29	0.0114	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			112,668.17550	116,194.612	14.24	0.9882	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			298.17550	224.612	14.24	0.0118	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			111,679.23120	115,202.879	14.20	0.9877	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			309.23120	232.879	14.20	0.0123	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			4,960.21460	4,554.689	13.31	0.0946	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			121,591.84890	124,759.305	13.31	0.9036	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			5,071.84890	4,659.305	13.31	0.0964	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			123,370.72030	126,552.123	13.31	0.9072	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			4,850.72030	4,452.123	13.31	0.0928	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			122,480.21460	125,654.689	13.31	0.9054	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			106,228.53010	108,643.462	13.35	0.7679	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			20,498.53010	19,343.462	13.35	0.2321	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			105,513.01340	107,918.906	13.35	0.7654	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			20,783.01340	19,618.906	13.35	0.2346	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			104,800.53220	107,196.740	13.36	0.7629	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			21,070.53220	19,896.740	13.36	0.2371	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			76,994.57190	77,935.042	15.27	0.5403	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			74,624.57190	72,015.042	15.27	0.4597	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			76,632.09830	77,572.914	15.29	0.5382	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			75,262.09830	72,652.914	15.29	0.4618	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			76,264.44840	77,213.517	15.32	0.5362	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			75,894.44840	73,293.517	15.32	0.4638	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>1,039,151.50</b>	<b>80</b>	<b>1,683</b>
£ / R	On 14/09/2015	Foreign Exchange Future			20.04380		20.04820			0.0000	17,638,544.00	880	26,487
£ / R	On 11/12/2015	Foreign Exchange Future			20.34760		20.35340			0.0000	8,301,820.80	408	6,440
£ / R	On 14/03/2016	Foreign Exchange Future			20.68680		20.69240			0.0000	0.00	0	1,017
£ / R	On 13/06/2016	Foreign Exchange Future			21.02010		21.02480			0.0000	0.00	0	0
<b>Total £ / R Future</b>											<b>25,940,364.80</b>	<b>1,288</b>	<b>33,944</b>
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			9,068.20000	9,063.800	32.20	1.0000	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	32.20	0.0000	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			2,052.47750	2,047.685	16.17	0.9884	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			4.27750	3.885	16.17	0.0116	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,893.67970	1,888.807	15.54	0.9849	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			5.47970	5.007	15.54	0.0151	0.00	0	16,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,125.04890	1,119.845	11.96	0.9471	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			16.84890	16.045	11.96	0.0529	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,115.33080	1,110.122	11.91	0.9461	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			17.13080	16.322	11.91	0.0539	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,105.61780	1,100.406	11.87	0.9452	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			17.41780	16.606	11.87	0.0548	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			117.45530	108.827	11.68	0.2633	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			569.25530	565.027	11.68	0.7367	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,556.81250	1,551.808	13.98	0.9748	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			8.61250	8.008	13.98	0.0252	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,143.41860	1,133.181	11.66	0.7723	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			190.01860	185.581	11.66	0.2277	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			424.14180	414.596	12.81	0.4040	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			840.74180	836.996	12.81	0.5960	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,908.73200	1,902.336	12.23	0.9181	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			55.33200	54.736	12.23	0.0819	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,899.56910	1,893.148	12.22	0.9171	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			56.16910	55.548	12.22	0.0829	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,229.97330	2,223.925	12.76	0.9442	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			36.57330	36.326	12.76	0.0558	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,917.90560	1,911.535	12.24	0.9192	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			54.50560	53.935	12.24	0.0808	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			585.71880	575.415	12.18	0.5189	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			562.31880	557.815	12.18	0.4811	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,512.94390	2,506.770	13.56	0.9562	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			29.54390	29.170	13.56	0.0438	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,700.74510	1,690.525	11.91	0.8045	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			218.34510	213.725	11.91	0.1955	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,716.24660	1,706.052	11.91	0.8077	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			213.84660	209.252	11.91	0.1923	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,708.48730	1,698.278	11.91	0.8061	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			216.08730	211.478	11.91	0.1939	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,253.18650	1,247.118	12.83	0.6057	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			738.38650	737.018	12.83	0.3943	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,262.94110	1,256.867	12.81	0.6090	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			728.14110	726.767	12.81	0.3910	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,258.05110	1,251.987	12.82	0.6073	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			733.25110	731.887	12.82	0.3927	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>100,580</b>
<b>Total £ / R</b>												<b>25,940,364.80</b>	<b>1,288</b>	<b>134,524</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10338		0.10354			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10516		0.10532			0.0000	162,998.00	1,550	5,848
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10721		0.10737			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>162,998.00</b>	<b>1,550</b>	<b>5,872</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			21.98490	17.288	14.97	0.0840	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			668.08490	679.588	14.97	0.9160	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,354.47300	1,338.092	16.84	0.9975	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.57300	0.392	16.84	0.0025	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			387.03760	368.391	11.56	0.8382	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			33.13760	30.691	11.56	0.1618	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,539.26410	1,523.519	13.92	0.9767	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			7.16410	7.519	13.92	0.0233	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			645.05280	631.706	13.10	0.7604	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			112.95280	115.706	13.10	0.2396	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			189.79840	182.233	15.27	0.3192	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			657.69840	666.233	15.27	0.6808	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			901.34900	889.385	13.85	0.7610	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			164.44900	168.585	13.85	0.2390	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			394.89580	388.027	15.55	0.4379	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			657.99580	667.227	15.55	0.5621	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			186.00120	181.179	17.97	0.2266	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,449.10120	1,460.379	17.97	0.7734	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>162,998.00</b>	<b>1,550</b>	<b>5,872</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.30710		14.35950			0.0000	11,216,766.40	784	35,955
€ / R	On	21/09/2015	Foreign Exchange Future			14.32730		14.37870			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.42310		14.47480			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.55340		14.60560			0.0000	21,102,430.00	1,450	39,952
€ / R	On	25/01/2016	Foreign Exchange Future			14.68560		14.73840			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.83130		14.88390			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			15.10990		15.16310			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.42020		15.47300			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>32,319,196.40</b>	<b>2,234</b>	<b>79,357</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,361.72650	1,309.529	14.36	0.9885	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			2.22650	2.429	14.36	0.0115	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,331.97430	1,279.798	14.26	0.9873	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			132.08010	106.590	13.07	0.3070	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			372.58010	399.490	13.07	0.6930	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			67.28410	51.518	13.92	0.1673	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			1.56430	1.712	14.70	0.0082	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,441.17910	1,388.936	14.63	0.9912	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			1.67910	1.836	14.63	0.0088	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			30.95370	23.099	15.15	0.0807	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			921.45370	965.999	15.15	0.9193	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	15.26	Call			30.30440	22.604	15.19	0.0791	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			2.47430	2.698	14.26	0.0127	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			210.42970	176.475	12.45	0.4525	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			230.92970	249.375	12.45	0.5475	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.74740	0.823	15.32	0.0040	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,461.06430	1,408.812	14.70	0.9918	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			930.80440	975.504	15.19	0.9209	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			607.78410	644.418	13.92	0.8327	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			31.61780	23.605	15.11	0.0824	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			912.11780	956.505	15.11	0.9176	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,099.64290	2,047.257	16.67	0.9992	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.14290	0.157	16.67	0.0008	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,660.24740	1,607.923	15.32	0.9960	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			262.52500	227.642	12.52	0.4995	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			223.82500	240.342	12.52	0.5005	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			257.50060	223.320	12.54	0.4928	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			228.80060	246.020	12.54	0.5072	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			98.66210	80.077	13.81	0.2204	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			569.96210	602.777	13.81	0.7796	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			267.61530	232.034	12.49	0.5063	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			218.91530	234.734	12.49	0.4937	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			406.18990	371.455	12.91	0.5464	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			281.38990	298.355	12.91	0.4536	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			195.04340	173.691	14.05	0.3073	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			640.24340	670.591	14.05	0.6927	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			416.74320	381.682	12.90	0.5559	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			271.94320	288.582	12.90	0.4441	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			411.44140	376.545	12.91	0.5511	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			276.64140	293.445	12.91	0.4489	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.15820	1.178	18.05	0.0026	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,589.39580	1,538.168	13.19	0.9306	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			33.79580	34.768	13.19	0.0694	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			862.60080	819.840	12.71	0.7475	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			157.00080	166.440	12.71	0.2525	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			717.47210	745.011	14.28	0.6317	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			89.16130	79.734	17.58	0.1161	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,983.56130	2,026.334	17.58	0.8839	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			608.45200	571.032	13.11	0.6069	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			302.85200	317.632	13.11	0.3931	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,656.75820	3,604.578	18.05	0.9974	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			318.92400	293.960	14.24	0.3741	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			703.32400	730.560	14.24	0.6259	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			315.98440	291.171	14.26	0.3712	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			710.38440	737.771	14.26	0.6288	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			313.07210	288.411	14.28	0.3683	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			475.40350	445.663	13.98	0.4517	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			657.00350	680.063	13.98	0.5483	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			596.52720	561.945	13.45	0.5377	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			478.12720	496.345	13.45	0.4623	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			591.92350	557.465	13.46	0.5347	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			483.52350	501.865	13.46	0.4653	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			500.63210	470.049	13.85	0.4709	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			612.23210	634.449	13.85	0.5291	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			601.15800	566.455	13.44	0.5407	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			472.75800	490.855	13.44	0.4593	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			305.70700	284.997	16.33	0.2680	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,571.80700	1,603.697	16.33	0.7320	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,900.80420	1,847.526	13.07	0.9080	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			66.90420	66.226	13.07	0.0920	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			630.32860	598.668	13.93	0.5040	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			646.42860	667.368	13.93	0.4960	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,764.10100	1,711.388	12.87	0.8910	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			80.20100	80.088	12.87	0.1090	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,224.35920	1,177.401	12.65	0.7749	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			190.45920	196.101	12.65	0.2251	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,113.82350	1,068.259	12.65	0.7402	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			229.92350	236.959	12.65	0.2598	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			282.52500	262.832	16.62	0.2488	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,698.62500	1,731.531	16.62	0.7512	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,092.36480	1,047.104	12.65	0.7330	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			238.46480	245.804	12.65	0.2670	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,106.64610	1,061.182	12.65	0.7378	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			232.74610	239.882	12.65	0.2622	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			575.18090	545.037	14.22	0.4681	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			741.28090	763.737	14.22	0.5319	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,121.02540	1,075.365	12.65	0.7426	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			227.12540	234.065	12.65	0.2574	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			765.32090	734.073	14.50	0.4987	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			852.22090	874.173	14.50	0.5013	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			761.77440	730.609	14.52	0.4968	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			845.78710	867.651	14.48	0.4994	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			858.67440	880.709	14.52	0.5032	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			557.03730	531.465	15.78	0.3793	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,353.93730	1,381.565	15.78	0.6207	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,277.82400	1,231.189	12.77	0.7226	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			314.72400	321.288	12.77	0.2774	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			768.88710	737.551	14.48	0.5006	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,184.07670	1,144.763	13.91	0.6139	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			651.07670	664.563	13.91	0.3861	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,179.56000	1,140.349	13.92	0.6121	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			656.56000	670.149	13.92	0.3879	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,175.06440	1,135.951	13.94	0.6103	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			662.06440	675.751	13.94	0.3897	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>32,319,196.40</b>	<b>2,234</b>	<b>373,497</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.44210		9.42990			0.0000	0.00	0	2,444
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.54410		9.53500			0.0000	0.00	0	8,541
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.66420		9.65460			0.0000	0.00	0	1,925
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.78520		9.77460			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>12,910</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			933.68450	921.497	15.47	0.9774	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.85070	3.877	15.38	0.0243	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			913.95070	901.777	15.38	0.9757	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.70640	3.734	15.43	0.0235	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			923.80640	911.634	15.43	0.9765	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.58450	3.597	15.47	0.0226	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.02810	1.986	18.49	0.0059	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,286.68710	2,295.750	18.95	0.9951	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.68710	1.651	18.95	0.0049	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,236.84960	2,245.910	18.72	0.9946	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.84960	1.811	18.72	0.0054	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,187.02810	2,196.086	18.49	0.9941	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			434.35330	438.332	12.16	0.5868	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			289.75330	284.132	12.16	0.4132	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			444.89990	448.956	12.14	0.5957	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			280.29990	274.756	12.14	0.4043	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			439.60370	443.621	12.15	0.5912	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			285.00370	279.421	12.15	0.4088	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			669.89990	662.415	13.67	0.5726	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			351.49720	354.607	13.70	0.4245	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			676.89720	669.407	13.70	0.5755	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			357.53040	360.651	13.65	0.4304	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			662.93040	655.451	13.65	0.5696	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			354.49990	357.615	13.67	0.4274	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>12,910</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.82490		9.87500			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.97510		10.02680			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			287.90130	248.446	11.88	0.7115	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			52.90130	63.546	11.88	0.2885	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			280.56200	241.554	11.88	0.7013	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			55.56200	66.654	11.88	0.2987	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			273.31980	234.768	11.89	0.6909	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			58.31980	69.868	11.89	0.3091	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			147.74380	136.087	14.19	0.2816	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			610.94380	650.987	14.19	0.7184	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			145.59560	134.098	14.22	0.2781	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			618.79560	658.998	14.22	0.7219	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			143.48170	132.138	14.24	0.2747	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			626.68170	667.038	14.24	0.7253	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			320.41370		297.83130			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			137.82130	160.404		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			137.84130	160.424		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			137.83130	160.414		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total CF CANDCO CAGH Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGH</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CHF / R	On	14/09/2015	Foreign Exchange Future			13.18140		13.23570			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.43320		13.48650			0.0000	0.00	0	7,229
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,780</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			492.97440	446.284	12.37	0.7999	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			47.27440	54.884	12.37	0.2001	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			484.97650	438.434	12.37	0.7939	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			49.27650	57.034	12.37	0.2061	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			477.04050	430.646	12.37	0.7877	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			51.34050	59.246	12.37	0.2123	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			262.82690	241.264	15.14	0.3296	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			786.32690	818.064	15.14	0.6704	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			267.84580	246.018	15.09	0.3351	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			771.34580	802.819	15.09	0.6649	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			265.32240	243.629	15.12	0.3323	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			778.82240	810.429	15.12	0.6677	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,780</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			1.98350		1.96620			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.00030		1.98500			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			512.93560	375.680	12.14	0.5841	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			143.18110	173.586	12.16	0.3630	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			581.18110	438.586	12.16	0.6370	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			211.34370	259.236	12.38	0.4717	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			449.34370	324.236	12.38	0.5283	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			174.93560	210.680	12.14	0.4159	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			538.51830	595.044	14.01	0.4920	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			788.51830	692.044	14.01	0.5080	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			629.55140	694.484	14.06	0.5416	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			679.55140	591.484	14.06	0.4584	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			580.21880	640.818	13.98	0.5167	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			730.21880	637.818	13.98	0.4833	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			1.91910		1.92440			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.95340		1.95880			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,849.61880	1,796.557	15.77	0.9830	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			5.61880	5.557	15.77	0.0170	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,750.77610	1,697.693	15.41	0.9796	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			6.77610	6.693	15.41	0.0204	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,652.18840	1,599.081	15.04	0.9753	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			8.18840	8.081	15.04	0.0247	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			787.88220	827.138	13.91	0.5765	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			442.51930	428.707	14.04	0.4003	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			854.51930	894.707	14.04	0.5997	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			411.38970	398.443	14.17	0.3779	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			923.38970	964.443	14.17	0.6221	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			475.88220	461.138	13.91	0.4235	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			0.12580		0.12630			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12530		0.12580			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12470		0.12570			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 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			0.06400		0.06370			0.0000	0.00	0	17,500
NGN / R On 11/12/2015 Foreign Exchange Future			0.06070		0.06010			0.0000	0.00	0	76,700
NGN / R On 14/03/2016 Foreign Exchange Future			0.05730		0.05740			0.0000	0.00	0	0
<b>Total NGN / R Future</b>									<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>									<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R On 04/09/2015 Foreign Exchange Future			8.41090		8.47750			0.0000	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.41830		8.48210			0.0000	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.49450		8.56060			0.0000	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Future			8.58690		8.65280			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			139.18180	95.995	10.35	0.5440	0.00	0	0
NZ\$ / R On 04/09/2015 Foreign Exchange Option	8.39	Put			51.68180	75.095	10.35	0.4560	0.00	0	0
NZ\$ / R On 04/09/2015 Foreign Exchange Option	8.40	Call			132.47270	90.454	10.31	0.5255	0.00	0	0
NZ\$ / R On 04/09/2015 Foreign Exchange Option	8.40	Put			54.97270	79.554	10.31	0.4745	0.00	0	8,000
NZ\$ / R On 04/09/2015 Foreign Exchange Option	8.41	Call			125.92530	85.697	10.35	0.5067	0.00	0	0
NZ\$ / R On 04/09/2015 Foreign Exchange Option	8.41	Put			58.42530	84.797	10.35	0.4933	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			3.80850	2.301	12.54	0.0203	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			611.70850	674.001	12.54	0.9797	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			3.60850	2.170	12.58	0.0192	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			621.50850	683.870	12.58	0.9808	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			3.41950	2.047	12.63	0.0181	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			631.31950	693.746	12.63	0.9819	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			70.97980	59.174	12.58	0.1832	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			600.37980	654.674	12.58	0.8168	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			69.55690	57.971	12.61	0.1799	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			608.95690	663.471	12.61	0.8201	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			68.16590	56.796	12.65	0.1766	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			617.56590	672.296	12.65	0.8234	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Call			170.04710	153.503	13.51	0.2905	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put			657.24710	706.603	13.51	0.7095	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call			167.97420	151.638	13.54	0.2874	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put			665.17420	714.738	13.54	0.7126	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call			165.93240	149.796	13.57	0.2843	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put			673.13240	722.896	13.57	0.7157	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			1.11260		1.11980			0.0000	0.00	0	1,101

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11430		1.12130			0.0000	1,428,532.60	1,282	2,690
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11660		1.12350			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>1,428,532.60</b>	<b>1,282</b>	<b>3,791</b>
<b>Total QUANTO € / \$</b>												<b>1,428,532.60</b>	<b>1,282</b>	<b>3,791</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,464.59000		22,437.01000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.52470		4.58620			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.48410		4.54760			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			65.78160	39.054	13.72	0.3302	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			89.58160	124.354	13.72	0.6698	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			75.17600	45.677	13.71	0.3696	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			78.97600	110.977	13.71	0.6304	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			70.15690	42.269	13.71	0.3497	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			83.95690	117.569	13.71	0.6503	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			185.22210	154.160	15.31	0.5115	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			127.62210	160.060	15.31	0.4885	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			179.49370	149.463	15.31	0.5014	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			131.89370	165.363	15.31	0.4986	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			173.86550	144.864	15.31	0.4913	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			136.26550	170.764	15.31	0.5087	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			1.61950		1.62010			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.57800		1.58420			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total Futures</b>												<b>1,525,316,380.20</b>	<b>120,201</b>	<b>1,017,338</b>
<b>Total Options</b>												<b>27,582,644.20</b>	<b>62,405</b>	<b>2,147,078</b>
<b>Grand Total:</b>												<b>1,552,899,024.40</b>	<b>182,606</b>	<b>3,164,416</b>