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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/08/2015 Foreign Exchange Future			12.88140		12.50100			0.0000	0.00	0	0
\$ / R On 25/08/2015 Foreign Exchange Future			12.89020		12.81600			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.89240		12.81830			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.89460		12.82050			0.0000	25,789,200.00	2,000	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			12.90370		12.82950			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.92630		12.85210			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.93530		12.86110			0.0000	633,907,311.80	49,006	545,833
\$ / R On 17/09/2015 Foreign Exchange Future			12.94210		12.98100			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			12.96690		12.89260			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			12.97140		12.89710			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.00080		12.92630			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.03510		12.96020			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			13.05350		12.97830			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.08120		13.15100			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.10010		13.02430			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.13100		13.05500			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.13810		13.06210			0.0000	106,037,605.10	8,071	164,239
\$ / R On 21/12/2015 Foreign Exchange Future			13.16190		13.08570			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.21660		13.13990			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.25000		13.17300			0.0000	0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.28800		13.21070			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	25/02/2016	Foreign Exchange Future			13.31890		13.24140			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.35460		13.27680			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.36180		13.28380			0.0000	0.00	0	16,253
\$ / R	On	29/03/2016	Foreign Exchange Future			13.39740		13.31920			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.46400		13.38520			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.53820		13.45860			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.56250		13.48260			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.56980		13.48980			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.57950		13.49940			0.0000	0.00	0	7,271
\$ / R	On	28/06/2016	Foreign Exchange Future			13.61600		13.53530			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.68650		13.60480			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.72300		13.64070			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.75990		13.67770			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.80970		13.72820			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.81960		13.73830			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.84200		13.76110			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.91170		13.83180			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.99380		13.91520			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.03370		13.95560			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.04610		13.96820			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>765,734,116.90</b>	<b>59,077</b>	<b>754,477</b>
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Call			0.00000	386.953	17.95	0.9462	0.00	0	0
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Put			0.00000	5.553	17.95	0.0538	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			648.55360	721.285	16.77	0.9901	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			2.55360	1.085	16.77	0.0099	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			336.38450	401.012	15.04	0.9180	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			20.38450	10.812	15.04	0.0820	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			32.27540	39.164	14.39	0.2329	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			323.97540	256.764	14.39	0.7671	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,020.50000	2,094.608	27.87	0.9999	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00000	0.008	27.87	0.0001	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,670.50120	1,744.619	24.43	0.9998	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.00120	0.019	24.43	0.0002	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			247.61230	305.306	14.46	0.8189	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			47.11230	30.706	14.46	0.1811	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			65.13060	83.169	13.70	0.4030	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			214.63060	158.569	13.70	0.5970	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.13840	0.000	23.25	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,679.63840	3,605.400	23.25	1.0000	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			540.23420	610.158	14.38	0.9569	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			10.73420	6.458	14.38	0.0431	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			700.31630	773.103	13.52	0.9625	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			8.21630	6.803	13.52	0.0375	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			9.50970	7.697	13.35	0.0394	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			463.46290	524.986	12.66	0.8710	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			12.26550	9.870	12.99	0.0501	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			645.69180	716.286	12.84	0.9446	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			14.59180	10.985	12.84	0.0554	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			808.48790	881.314	13.70	0.9689	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			7.38790	6.014	13.70	0.0311	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			582.51170	649.418	12.49	0.9297	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			7.93920	6.452	13.60	0.0333	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			769.63280	842.223	13.50	0.9644	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			8.53280	6.923	13.50	0.0356	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,064.04340	1,137.748	15.02	0.9871	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			2.94340	2.448	15.02	0.0129	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			673.36550	745.170	12.99	0.9499	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			5.95910	4.874	14.00	0.0253	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			827.97600	900.906	13.80	0.9710	412,614.95	458	681
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			6.87600	5.606	13.80	0.0290	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,262.58180	1,336.509	15.96	0.9936	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			1.48180	1.209	15.96	0.0064	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			789.03920	861.752	13.60	0.9667	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			1.58570	1.311	15.89	0.0070	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,113.57480	1,187.367	15.27	0.9891	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			2.47480	2.067	15.27	0.0109	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,362.11960	1,436.107	16.33	0.9956	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			1.01960	0.807	16.33	0.0044	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			867.05910	940.174	14.00	0.9747	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			1.06250	0.840	16.29	0.0045	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,322.30200	1,396.249	16.18	0.9949	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			1.20200	0.949	16.18	0.0051	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,621.44670	1,695.580	17.30	0.9984	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.34670	0.279	17.30	0.0016	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,242.68570	1,316.611	15.89	0.9930	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.42710	0.343	17.11	0.0019	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,372.07840	1,446.075	16.37	0.9958	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.97840	0.775	16.37	0.0042	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,861.22680	1,935.404	18.19	0.9994	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.12680	0.104	18.19	0.0006	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,352.16250	1,426.140	16.29	0.9955	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,691.35870	1,765.510	17.56	0.9988	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.25870	0.210	17.56	0.0012	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,661.39340	1,735.537	17.44	0.9987	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.29340	0.237	17.44	0.0013	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,571.52710	1,645.643	17.11	0.9981	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.01970	0.017	19.82	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,261.12330	2,335.320	19.67	0.9999	50,442,909.84	21,600	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.02330	0.020	19.67	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.11650	0.096	18.26	0.0005	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00500	0.012	32.59	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	14/09/2015	Foreign Exchange Option	18.50	Put			5,638.90500	5,564.712	32.59	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			7.12290	8.095	19.12	0.0309	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,446.02290	1,372.795	19.12	0.9691	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,301.11970	2,375.317	19.82	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,593.37760	1,519.904	19.35	0.9793	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			2.96440	3.527	19.55	0.0145	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,721.86440	1,648.227	19.55	0.9855	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			71.60180	83.045	14.66	0.2653	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			490.50180	427.745	14.66	0.7347	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,881.21650	1,955.396	18.26	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			592.81990	526.633	15.17	0.7936	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			14.87350	15.593	17.88	0.0579	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,153.77350	1,080.293	17.88	0.9421	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			109.62510	128.336	13.90	0.3786	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			348.52510	293.036	13.90	0.6214	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			4.47760	5.204	19.35	0.0207	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			386.32340	328.533	14.12	0.6560	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			76.87900	89.343	14.54	0.2820	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			465.77900	404.043	14.54	0.7180	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			138.55170	162.547	13.48	0.4542	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			277.45170	227.247	13.48	0.5458	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			53.91990	61.934	15.17	0.2064	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			319.33370	265.847	13.74	0.5922	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			117.64040	137.839	13.78	0.4004	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			326.54040	272.538	13.78	0.5996	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			190.96380	227.627	13.16	0.5708	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			189.86380	152.327	13.16	0.4292	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			97.42340	113.833	14.12	0.3440	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			213.32630	171.433	13.21	0.4630	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			0.00000	196.797	13.24	0.5202	1,967,968.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.00000	181.497	13.24	0.4798	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			277.53350	324.803	12.97	0.7016	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			116.43350	89.503	12.97	0.2984	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			120.43370	141.147	13.74	0.4078	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			136.89580	106.826	13.03	0.3380	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			220.58520	261.533	13.09	0.6210	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			159.48520	126.233	13.09	0.3790	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			342.86820	396.138	12.85	0.7751	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			81.76820	60.838	12.85	0.2249	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			174.42630	206.733	13.21	0.5370	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			88.04900	65.958	12.87	0.2389	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			296.26810	345.387	12.93	0.7245	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			105.16810	80.087	12.93	0.2755	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			416.08790	474.754	12.73	0.8386	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			54.98790	39.454	12.73	0.1614	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			247.99580	292.126	13.03	0.6620	0.00	0	950

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	Put			57.33300	41.294	12.74	0.1673	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			378.53820	434.597	12.79	0.8082	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			67.43820	49.297	12.79	0.1918	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			496.34040	559.590	12.61	0.8902	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			35.24040	24.290	12.61	0.1098	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			329.14900	381.258	12.87	0.7611	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			42.36290	29.686	12.66	0.1290	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			431.60940	491.262	12.70	0.8499	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			50.50940	35.962	12.70	0.1501	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			609.33310	677.976	12.64	0.9365	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			18.23310	12.676	12.64	0.0635	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			408.43300	466.594	12.74	0.8327	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			21.41170	14.118	12.49	0.0703	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			504.71100	568.368	12.60	0.8947	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			33.61100	23.068	12.60	0.1053	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			740.60970	812.997	13.35	0.9606	0.00	0	1,237
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			0.00000	185.182	13.51	0.4782	1,481,453.60	8,000	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			0.00000	223.082	13.51	0.5218	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			34.35540	36.634	17.44	0.1028	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,141.75540	1,069.734	17.44	0.8972	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.04080	0.077	22.09	0.0003	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,907.44080	3,833.177	22.09	0.9997	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,743.47530	1,817.563	16.36	0.9970	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.30190	0.225	17.66	0.0010	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.87530	0.663	16.36	0.0030	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,494.48690	1,568.344	15.43	0.9935	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			1.88690	1.443	15.43	0.0065	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			120.46990	135.865	14.63	0.3297	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			497.86990	438.966	14.63	0.6703	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,092.90190	2,167.125	17.66	0.9990	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			293.84770	334.486	13.40	0.6214	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			196.74770	163.086	13.40	0.3786	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			305.19610	342.586	13.63	0.5794	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			258.89610	221.786	13.63	0.4206	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,813.90320	1,888.372	15.47	0.9895	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			3.70320	3.272	15.47	0.0105	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			150.34090	163.975	15.64	0.2969	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			750.14090	688.875	15.64	0.7031	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			11.58020	13.293	28.75	0.0224	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,031.38020	3,958.193	28.75	0.9776	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,162.00390	2,236.638	16.66	0.9951	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.80390	1.538	16.66	0.0049	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			476.69470	521.265	13.63	0.6692	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			218.39470	187.765	13.63	0.3308	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			0.00000	345.717	14.44	0.4856	4,321,465.00	12,500	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			0.00000	414.517	14.44	0.5144	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			20.80790	23.270	28.46	0.0321	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,446.50790	4,373.170	28.46	0.9679	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,228.70750	2,303.727	16.02	0.9905	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			4.40750	3.627	16.02	0.0095	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,883.04250	1,957.488	15.13	0.9810	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			8.74250	7.388	15.13	0.0190	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			169.76300	181.653	16.47	0.2734	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			995.46300	931.553	16.47	0.7266	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			836.31670	896.429	13.30	0.8097	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			121.31670	105.429	13.30	0.1903	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			54.09770	52.345	21.86	0.0756	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,791.99770	2,714.245	21.86	0.9244	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			94.13510	98.305	19.19	0.1419	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,872.03510	1,800.205	19.19	0.8581	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.24430	1.355	27.92	0.0023	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,709.14430	7,633.255	27.92	0.9977	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			84.10100	87.540	19.63	0.1267	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,022.00100	1,949.440	19.63	0.8733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			245.03610	261.758	15.87	0.3480	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			842.93610	783.658	15.87	0.6520	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			49.63930	47.379	25.12	0.0620	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,487.53930	3,409.279	25.12	0.9380	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			134.44990	141.618	17.87	0.2007	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,442.34990	1,373.518	17.87	0.7993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			300.10160	321.282	15.28	0.4127	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			678.00160	623.182	15.28	0.5873	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			85.86750	89.435	19.55	0.1294	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,993.76750	1,921.335	19.55	0.8706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			0.00000	276.703	15.71	0.3647	359,713.77	1,300	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			0.00000	738.603	15.71	0.6353	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			375.75080	402.892	14.63	0.4937	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			513.65080	464.792	14.63	0.5063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			182.03080	193.091	16.82	0.2667	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			1,119.93080	1,054.991	16.82	0.7333	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			311.49260	333.586	15.17	0.4254	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			649.39260	595.486	15.17	0.5746	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			455.00490	490.423	14.22	0.5683	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			392.90490	352.323	14.22	0.4317	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			283.84770	303.722	15.44	0.3941	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			721.74770	665.622	15.44	0.6059	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			412.88080	444.113	14.40	0.5304	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			450.78080	406.013	14.40	0.4696	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			0.00000	595.142	13.85	0.6454	10,642,927.96	17,883	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			0.00000	257.042	13.85	0.3546	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			348.52290	373.546	14.84	0.4655	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			566.42290	515.446	14.84	0.5345	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	12.90	Call			502.31880	540.723	14.03	0.6067	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			340.21880	302.623	14.03	0.3933	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			687.53830	736.325	13.42	0.7330	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			195.43830	168.225	13.42	0.2670	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			432.81060	466.778	14.31	0.5492	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			420.71060	378.678	14.31	0.4508	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			668.80740	716.637	13.48	0.7219	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			206.70740	178.537	13.48	0.2781	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			957.45550	1,020.286	13.38	0.8462	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			95.35550	82.185	13.38	0.1538	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			522.36450	561.992	13.96	0.6222	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			320.26450	283.892	13.96	0.3778	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			693.86930	742.971	13.40	0.7367	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			191.76930	164.871	13.40	0.2633	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			998.45770	1,062.232	13.39	0.8585	3,505,364.61	3,300	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			86.35770	74.132	13.39	0.1415	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			681.25220	729.721	13.44	0.7293	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			199.15220	171.621	13.44	0.2707	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			973.77330	1,036.986	13.38	0.8512	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			91.67330	78.886	13.38	0.1488	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,125.40160	1,191.744	13.43	0.8915	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			63.30160	53.644	13.43	0.1085	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			0.00000	783.758	13.29	0.7586	391,878.85	500	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			0.00000	145.658	13.29	0.2414	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,040.13780	1,104.811	13.40	0.8702	1,186,567.34	1,074	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			78.03780	66.711	13.40	0.1298	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,302.61410	1,372.844	13.58	0.9252	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			40.51410	34.744	13.58	0.0748	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			990.20270	1,053.791	13.39	0.8561	1,580,685.90	1,500	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			88.10270	75.691	13.39	0.1439	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,168.91760	1,236.032	13.44	0.9012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			56.81760	47.932	13.44	0.0988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,489.74250	1,562.361	14.05	0.9465	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			27.64250	24.261	14.05	0.0535	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,091.00340	1,156.699	13.42	0.8833	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			68.90340	58.599	13.42	0.1167	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,348.12630	1,419.879	13.70	0.9311	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			36.02630	31.779	13.70	0.0689	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,071.42830	2,146.085	15.45	0.9814	2,905,799.23	1,354	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			9.32830	7.985	15.45	0.0186	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,212.97970	1,280.822	13.46	0.9103	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			50.87970	42.722	13.46	0.0897	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,681.43270	1,754.942	14.52	0.9620	4,201,330.19	2,394	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			19.33270	16.842	14.52	0.0380	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,875.55860	1,949.727	14.98	0.9733	8,859,561.31	4,544	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			13.45860	11.627	14.98	0.0267	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,480.23770	1,552.805	14.03	0.9456	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			28.13770	24.704	14.03	0.0544	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,120.60580	2,195.363	15.56	0.9830	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			8.50580	7.263	15.56	0.0170	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,912.49470	3,988.404	20.51	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.39470	0.304	20.51	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,862.52920	3,938.461	20.51	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.42920	0.361	20.51	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,812.56650	3,888.493	20.36	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.46650	0.393	20.36	0.0009	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,949.83190	2,024.335	15.02	0.9728	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			14.13190	12.435	15.02	0.0272	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			180.29950	190.158	17.14	0.2520	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,244.59950	1,178.258	17.14	0.7480	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			28.40120	28.641	27.63	0.0357	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,812.70120	4,736.741	27.63	0.9643	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,293.13980	2,368.494	15.81	0.9852	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			7.43980	6.594	15.81	0.0148	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,959.57900	2,034.114	15.04	0.9733	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			13.87900	12.214	15.04	0.0267	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			587.63880	625.766	14.07	0.6137	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			377.73880	339.166	14.07	0.3863	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			208.43600	217.061	17.79	0.2460	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,515.43600	1,447.061	17.79	0.7540	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,434.90620	1,505.517	13.67	0.9056	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			61.90620	55.517	13.67	0.0944	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			608.59260	645.563	14.11	0.6078	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			405.59260	365.563	14.11	0.3922	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			545.43740	578.698	14.40	0.5630	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			482.43740	438.698	14.40	0.4370	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,663.40410	1,734.961	14.07	0.9234	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			52.70410	46.961	14.07	0.0766	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			143.91200	147.986	19.89	0.1613	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,333.21200	2,259.986	19.89	0.8387	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,516.61610	1,586.104	13.70	0.8977	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			75.21610	67.204	13.70	0.1023	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			216.50790	223.875	18.49	0.2299	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,815.10790	1,744.975	18.49	0.7701	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			980.10000	1,036.570	13.50	0.7511	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			233.30000	211.970	13.50	0.2489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			30.04890	27.136	15.00	0.0421	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			59.04620	53.594	14.15	0.0791	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,746.84010	1,819.049	14.07	0.9160	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			63.04010	57.249	14.07	0.0840	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			143.22570	143.270	23.05	0.1315	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,359.42570	3,281.470	23.05	0.8685	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	11.05	Call			2,263.84890	2,338.936	15.00	0.9579	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,969.57010	6,891.796	26.51	0.9751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			241.48070	249.497	18.56	0.2408	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,857.68070	1,787.697	18.56	0.7592	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			163.12600	166.747	20.45	0.1630	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,629.32600	2,554.947	20.45	0.8370	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,792.84620	1,865.394	14.15	0.9209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,013.36470	2,935.826	21.62	0.8585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			328.62010	341.672	17.18	0.3224	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,354.82010	1,289.872	17.18	0.6776	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			283.31900	293.555	17.85	0.2803	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,589.51900	1,521.755	17.85	0.7197	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.37010	23.596	26.51	0.0249	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,726.93640	1,658.084	18.22	0.7408	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			450.14270	471.045	15.87	0.4271	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			926.34270	869.245	15.87	0.5729	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			404.72410	422.646	16.29	0.3894	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,060.92410	1,000.846	16.29	0.6106	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			147.16470	147.626	21.62	0.1415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,273.38720	1,209.601	16.94	0.6608	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			825.02770	869.279	13.72	0.6790	9,622,918.53	11,070	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			341.22770	307.479	13.72	0.3210	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			612.95120	644.601	14.71	0.5495	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			589.15120	542.801	14.71	0.4505	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			260.73640	269.884	18.22	0.2592	5,975,225.12	22,140	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			777.51760	724.369	15.38	0.5246	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,185.11090	1,246.484	13.43	0.8148	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			161.31090	144.684	13.43	0.1852	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			975.68820	1,030.274	13.48	0.7467	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			241.88820	218.474	13.48	0.2533	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			347.18720	361.401	16.94	0.3392	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			313.84670	281.840	13.59	0.3037	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,350.19750	1,415.765	13.40	0.8571	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			116.39750	103.965	13.40	0.1429	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,342.09940	1,407.482	13.40	0.8553	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			118.29940	105.682	13.40	0.1447	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			511.31760	536.169	15.38	0.4754	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			128.15630	114.593	13.41	0.1543	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,432.40070	1,501.670	13.48	0.8736	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			98.60070	89.870	13.48	0.1264	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,391.02480	1,457.499	13.39	0.8663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			107.22480	95.699	13.39	0.1337	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			857.64670	903.640	13.59	0.6963	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			114.51820	102.266	13.40	0.1410	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,565.39100	1,636.048	13.73	0.8936	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			81.59100	74.248	13.73	0.1064	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	11.83	Call			1,538.56470	1,608.961	13.68	0.8898	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			84.76470	77.161	13.68	0.1102	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,301.95630	1,366.393	13.41	0.8457	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,467.57670	1,537.238	13.54	0.8792	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			93.77670	85.438	13.54	0.1208	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,358.31820	1,424.066	13.40	0.8590	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,605.57200	1,677.337	13.75	0.8906	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			86.37200	79.937	13.75	0.1094	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			227.52500	234.102	19.25	0.2172	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,158.32500	2,086.702	19.25	0.7828	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			232.66050	238.250	19.98	0.2046	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,507.46050	2,434.250	19.98	0.7954	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,682.31600	1,753.795	13.78	0.8863	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			97.11600	89.795	13.78	0.1137	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,766.76230	1,839.335	13.87	0.8819	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			108.16230	101.135	13.87	0.1181	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			241.54410	245.772	20.81	0.1942	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,912.94410	2,837.572	20.81	0.8058	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,457.75890	1,522.154	13.36	0.8271	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			175.15890	159.654	13.36	0.1729	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			322.99240	331.424	19.42	0.2544	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,290.39240	2,218.924	19.42	0.7456	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			827.25020	864.217	14.82	0.5881	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			627.45020	584.417	14.82	0.4119	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			823.23140	859.942	14.84	0.5859	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			633.43140	590.142	14.84	0.4141	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			819.23690	855.696	14.86	0.5836	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			639.43690	595.896	14.86	0.4164	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			833.60710	869.597	14.82	0.5878	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			634.20710	590.097	14.82	0.4122	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			829.60390	865.361	14.85	0.5855	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			640.20390	595.861	14.85	0.4145	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			408.08080	420.764	18.37	0.3138	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,838.68080	1,771.264	18.37	0.6862	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,507.48740	1,576.796	13.48	0.8322	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			168.08740	157.296	13.48	0.1678	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			837.63460	873.862	14.80	0.5900	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			628.23460	584.362	14.80	0.4100	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,855.51050	1,927.561	13.93	0.8789	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			120.21050	111.561	13.93	0.1211	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			275.14040	276.737	22.23	0.1948	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,359.84040	3,280.737	22.23	0.8052	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			311.86780	306.571	23.67	0.1949	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,837.06780	3,750.071	23.67	0.8051	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,934.44980	2,007.851	14.01	0.8763	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			129.64980	121.351	14.01	0.1237	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	11/08/2016	Foreign Exchange Option	12.70	Call			1,292.28400	1,347.902	13.86	0.7362	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			351.58400	324.902	13.86	0.2638	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			435.32690	447.529	19.48	0.2948	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,314.62690	2,244.529	19.48	0.7052	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,016.68950	2,089.650	14.06	0.8749	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			138.98950	129.750	14.06	0.1251	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			348.51060	345.790	25.36	0.1974	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,370.81060	4,285.890	25.36	0.8026	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,083.63740	1,122.797	14.91	0.6274	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			645.43740	603.097	14.91	0.3726	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,079.44220	1,118.407	14.93	0.6254	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			651.24220	608.707	14.93	0.3746	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,075.26390	1,114.039	14.96	0.6235	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			657.06390	614.339	14.96	0.3765	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,093.17240	1,133.446	14.91	0.6288	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			644.87240	603.846	14.91	0.3712	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,088.96370	1,129.050	14.94	0.6268	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			650.66370	609.450	14.94	0.3732	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,084.78290	1,124.678	14.96	0.6249	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			656.48290	615.078	14.96	0.3751	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,108.61100	2,179.259	14.07	0.8744	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			147.51100	137.259	14.07	0.1256	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			341.60330	351.502	25.84	0.1907	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,830.50330	4,759.502	25.84	0.8093	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			321.69480	324.690	25.55	0.1754	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,259.89480	5,182.990	25.55	0.8246	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,184.35950	2,255.620	14.10	0.8740	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			152.55950	143.920	14.10	0.1260	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,273.60880	2,343.200	14.08	0.8746	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			158.40880	149.400	14.08	0.1254	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			293.51110	307.020	25.53	0.1626	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,778.31110	5,713.220	25.53	0.8374	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,671.41080	1,726.476	13.97	0.7673	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			355.81080	332.776	13.97	0.2327	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,665.22830	1,719.271	13.97	0.7659	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			359.62830	335.571	13.97	0.2341	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,659.06860	1,712.904	13.98	0.7642	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			363.46860	339.204	13.98	0.2358	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,323.67040	1,364.889	15.08	0.6537	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			665.47040	628.788	15.08	0.3463	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			272.90590	277.712	25.03	0.1491	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,114.70590	6,041.612	25.03	0.8509	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,328.64540	2,397.289	14.02	0.8757	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			160.44540	151.189	14.02	0.1243	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,332.46480	1,374.061	15.04	0.6572	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			654.26480	617.961	15.04	0.3428	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,328.05710	1,369.464	15.06	0.6555	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			659.85710	623.364	15.06	0.3445	0.00	0	0
<b>Total \$ / R Option</b>												<b>107,858,384.19</b>	<b>119,617</b>	<b>1,788,755</b>
<b>Total \$ / R</b>												<b>873,592,501.09</b>	<b>178,694</b>	<b>2,543,232</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.93530		12.86110			0.0000	3,854,719.40	298	1,291
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.13810		13.06210			0.0000	1,340,086.20	102	282
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.36180		13.28380			0.0000	66,809.00	5	150
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.57950		13.49940			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>5,261,614.60</b>	<b>405</b>	<b>1,730</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			117,311.31270	124,699.007	15.57	0.9911	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			201.31270	169.007	15.57	0.0089	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			116,318.33140	123,704.755	15.52	0.9908	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			208.33140	174.755	15.52	0.0092	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			115,325.60540	122,710.708	15.47	0.9905	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			215.60540	180.708	15.47	0.0095	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			4,545.54590	3,798.439	13.47	0.0812	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			124,860.12600	131,699.568	13.47	0.9171	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			4,650.12600	3,889.568	13.47	0.0829	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			126,653.01760	133,540.490	13.49	0.9201	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			4,443.01760	3,730.490	13.49	0.0799	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			125,755.54590	132,608.439	13.47	0.9188	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			108,844.30490	114,690.281	13.45	0.7855	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			19,464.30490	17,510.281	13.45	0.2145	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			108,119.09740	113,941.725	13.46	0.7832	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			19,739.09740	17,761.725	13.46	0.2168	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			107,396.57420	113,195.729	13.46	0.7808	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			20,016.57420	18,015.729	13.46	0.2192	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			77,972.78420	81,247.804	15.14	0.5572	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			72,032.78420	67,297.804	15.14	0.4428	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			77,605.04740	80,857.484	15.17	0.5551	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			72,665.04740	67,907.484	15.17	0.4449	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			77,239.54580	80,469.973	15.19	0.5529	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			73,299.54580	68,519.973	15.19	0.4471	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>5,261,614.60</b>	<b>405</b>	<b>1,730</b>
£ / R	On	14/09/2015	Foreign Exchange Future			20.18190		20.09650			0.0000	2,199,827.10	109	27,009
£ / R	On	11/12/2015	Foreign Exchange Future			20.48830		20.40070			0.0000	307,324.50	15	6,455
£ / R	On	14/03/2016	Foreign Exchange Future			20.83020		20.74060			0.0000	104,151.00	5	1,022
£ / R	On	13/06/2016	Foreign Exchange Future			21.16600		21.07410			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>2,611,302.60</b>	<b>129</b>	<b>34,486</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		9,116.50000	9,201.900	14.23	1.0000	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	14.23	0.0000	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		2,099.00770	2,183.499	16.36	0.9946	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put		2.50770	1.599	16.36	0.0054	0.00	0	16,500	
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call		1,940.61260	2,024.226	15.91	0.9922	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put		4.11260	2.326	15.91	0.0078	0.00	0	16,500	
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		1,169.42210	1,249.692	12.23	0.9708	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		12.92210	7.792	12.23	0.0292	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call		1,159.64300	1,239.829	12.18	0.9702	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put		13.14300	7.930	12.18	0.0298	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		1,149.86920	1,229.969	12.13	0.9697	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		13.36920	8.069	12.13	0.0303	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call		117.27780	138.749	11.94	0.3241	0.00	0	20,000	
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put		520.77780	456.849	11.94	0.6759	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		1,603.01430	1,685.769	14.35	0.9864	0.00	0	0	
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		6.51430	3.869	14.35	0.0136	0.00	0	18,900	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		1,949.67640	2,020.066	11.55	0.9452	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		48.97640	31.766	11.55	0.0548	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		1,940.44350	2,010.748	11.55	0.9442	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		49.74350	32.448	11.55	0.0558	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call		1,173.79520	1,245.972	11.92	0.8011	0.00	0	700	
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put		173.09520	157.672	11.92	0.1989	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call		0.00000	835.721	12.26	0.6494	417,860.60	500	500	
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put		0.00000	347.421	12.26	0.3506	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		602.57860	653.931	12.45	0.5579	0.00	0	8,250	
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		531.87860	495.631	12.45	0.4421	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		433.78600	470.380	12.95	0.4402	0.00	0	18,900	
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		803.08600	752.080	12.95	0.5598	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		2,274.03360	2,350.618	12.31	0.9618	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		33.33360	22.318	12.31	0.0382	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		1,958.92110	2,029.394	11.55	0.9462	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		48.22110	31.094	11.55	0.0538	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call		0.00000	276.141	14.04	0.2846	138,070.50	500	500	
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put		0.00000	1,287.841	14.04	0.7154	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		2,557.57100	2,635.989	13.10	0.9705	0.00	0	0	
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		26.87100	17.689	13.10	0.0295	0.00	0	830	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		1,752.63220	1,835.380	12.32	0.8224	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		202.03220	195.180	12.32	0.1776	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		1,744.78460	1,827.372	12.32	0.8210	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		204.18460	197.172	12.32	0.1790	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		1,736.95380	1,819.384	12.31	0.8195	0.00	0	0	
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		206.35380	199.183	12.31	0.1805	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,293.27170	1,350.454	12.94	0.6312	0.00	0	0	
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		709.17170	674.454	12.94	0.3688	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	20.50	Call			1,288.30580	1,345.334	12.95	0.6296	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			714.20580	679.334	12.95	0.3704	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,283.36550	1,340.240	12.96	0.6279	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			719.26550	684.239	12.96	0.3721	0.00	0	0
<b>Total £ / R Option</b>												<b>555,931.10</b>	<b>1,000</b>	<b>101,580</b>
<b>Total £ / R</b>												<b>3,167,233.70</b>	<b>1,129</b>	<b>136,066</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10401		0.10351			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10581		0.10529			0.0000	3,174.27	30	5,878
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10787		0.10734			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>3,174.27</b>	<b>30</b>	<b>5,902</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			17.26810	17.344	14.80	0.0893	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			666.66810	616.244	14.80	0.9107	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,350.88770	1,401.222	16.86	0.9991	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.28770	0.122	16.86	0.0009	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			377.03670	417.643	11.42	0.8960	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			26.43670	16.543	11.42	0.1040	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,536.40800	1,587.487	14.31	0.9796	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			7.20800	6.587	14.31	0.0204	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			638.99050	675.787	12.97	0.7907	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			109.79050	94.887	12.97	0.2093	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			183.19670	192.481	15.02	0.3385	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			653.99670	611.581	15.02	0.6615	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			896.42600	934.355	13.72	0.7823	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			162.02600	147.155	13.72	0.2177	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			389.85290	404.868	15.30	0.4561	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			655.45290	617.668	15.30	0.5439	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			181.96780	187.258	17.77	0.2348	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,447.56780	1,400.058	17.77	0.7652	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>3,174.27</b>	<b>30</b>	<b>5,902</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.33110		14.30360			0.0000	1,461,772.20	102	36,245
€ / R	On	21/09/2015	Foreign Exchange Future			14.35130		14.32380			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.44760		14.41980			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.57880		14.55000			0.0000	2,259,714.00	155	40,022
€ / R	On	25/01/2016	Foreign Exchange Future			14.71110		14.68220			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.85700		14.82780			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			15.13620		15.10620			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.44560		15.41540			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>3,721,486.20</b>	<b>257</b>	<b>79,717</b>

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	13.00	Call			1,305.46870	1,332.960	15.05	0.9908	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			1.86870	1.860	15.05	0.0092	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,275.67060	1,303.155	14.93	0.9899	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			102.98050	107.708	13.52	0.3164	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			399.38050	376.608	13.52	0.6836	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			49.80300	51.138	14.43	0.1701	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			1.32930	1.338	15.47	0.0066	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,385.02280	1,412.529	15.39	0.9929	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			1.42280	1.429	15.39	0.0071	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			21.98670	21.612	15.62	0.0785	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			968.38670	940.512	15.62	0.9215	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			21.49920	21.106	15.65	0.0768	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			2.07060	2.055	14.93	0.0101	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			171.23720	180.269	12.85	0.4689	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			247.63720	229.169	12.85	0.5311	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.63630	0.633	16.14	0.0032	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,404.92930	1,432.438	15.47	0.9934	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			977.89920	950.006	15.65	0.9232	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			646.20300	620.038	14.43	0.8299	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			22.48610	22.131	15.58	0.0803	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			958.88610	931.031	15.58	0.9197	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,043.71930	2,071.220	17.62	0.9994	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.11930	0.120	17.62	0.0006	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,604.23630	1,631.733	16.14	0.9968	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			221.81760	233.290	12.84	0.5158	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			238.01760	221.990	12.84	0.4842	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			217.56380	228.429	12.85	0.5088	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			243.76380	227.129	12.85	0.4912	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			77.93270	80.632	14.22	0.2255	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			604.13270	579.332	14.22	0.7745	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			226.14220	238.222	12.84	0.5228	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			232.34220	216.922	12.84	0.4772	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			366.57610	381.457	13.13	0.5583	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			296.77610	283.857	13.13	0.4417	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			173.73070	178.981	14.35	0.3154	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			673.93070	651.381	14.35	0.6846	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			376.56900	391.763	13.11	0.5679	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			286.76900	274.163	13.11	0.4321	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			371.54800	386.586	13.12	0.5631	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			291.74800	278.986	13.12	0.4369	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,530.82270	1,559.492	13.18	0.9367	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			30.82270	30.692	13.18	0.0633	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			811.84600	833.591	12.73	0.7582	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			161.84600	154.791	12.73	0.2418	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			83.66910	83.618	17.94	0.1203	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,033.66910	2,004.818	17.94	0.8797	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	14.30	Call			566.57080	583.342	13.23	0.6164	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			316.57080	304.542	13.23	0.3836	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,601.04860	3,629.845	18.24	0.9977	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.04860	1.045	18.24	0.0023	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			295.59700	302.584	14.45	0.3819	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			735.59700	713.784	14.45	0.6181	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			292.87310	299.763	14.48	0.3790	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			742.87310	720.963	14.48	0.6210	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			290.17230	296.965	14.50	0.3761	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			750.17230	728.165	14.50	0.6239	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			447.58200	457.303	14.16	0.4590	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			685.38200	666.203	14.16	0.5410	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			561.21500	574.689	13.59	0.5454	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			499.01500	483.589	13.59	0.4546	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			556.85800	570.184	13.60	0.5424	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			504.65800	489.084	13.60	0.4576	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			471.45460	481.963	14.01	0.4783	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			639.25460	620.863	14.01	0.5217	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			565.60290	579.230	13.58	0.5484	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			493.40290	478.130	13.58	0.4516	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,612.73550	1,585.125	16.49	0.7273	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,839.12230	1,868.281	13.05	0.9131	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			61.32230	61.281	13.05	0.0869	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			671.79590	652.841	14.02	0.4896	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,702.43330	1,731.451	12.85	0.8965	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			74.63330	74.451	12.85	0.1035	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,168.87870	1,193.702	12.66	0.7819	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			191.07870	186.702	12.66	0.2181	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			290.53550	292.125	16.49	0.2727	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			231.97700	226.646	12.67	0.2526	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			268.59470	269.611	16.79	0.2532	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,740.79470	1,712.611	16.79	0.7468	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,038.64190	1,062.308	12.67	0.7403	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			240.84190	235.308	12.67	0.2597	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			599.59590	609.841	14.02	0.5104	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			234.90610	229.508	12.67	0.2549	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			546.77650	555.585	14.32	0.4743	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			768.97650	748.585	14.32	0.5257	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,066.87360	1,090.809	12.67	0.7498	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			229.07360	223.809	12.67	0.2502	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,059.77700	1,083.646	12.67	0.7474	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,052.70610	1,076.508	12.67	0.7451	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			736.07750	743.922	14.54	0.5037	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			879.87750	857.722	14.54	0.4963	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			732.65770	740.418	14.55	0.5018	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			873.32230	851.240	14.52	0.4944	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	15.26	Put			886.45770	864.218	14.55	0.4982	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			535.71640	538.866	15.83	0.3833	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,389.51640	1,362.666	15.83	0.6167	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,226.93560	1,247.973	12.80	0.7282	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			320.73560	311.773	12.80	0.2718	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			739.52230	747.440	14.52	0.5056	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,145.81940	1,158.550	13.94	0.6184	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			670.41940	652.950	13.94	0.3816	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,141.48730	1,154.119	13.96	0.6165	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			676.08730	658.519	13.96	0.3835	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,137.17010	1,149.716	13.98	0.6147	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			681.77010	664.116	13.98	0.3853	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>3,721,486.20</b>	<b>257</b>	<b>373,857</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.53020		9.47900			0.0000	4,784,160.40	502	2,319
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.63300		9.58070			0.0000	3,294,486.00	342	8,883
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.75420		9.70130			0.0000	487,710.00	50	1,975
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.87550		9.82200			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>8,566,356.40</b>	<b>894</b>	<b>13,177</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			885.14380	833.632	15.28	0.9745	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.46710	4.118	15.16	0.0273	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			865.46710	813.918	15.16	0.9727	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			4.30220	3.972	15.22	0.0264	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			875.30220	823.772	15.22	0.9736	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			4.14380	3.832	15.28	0.0255	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.74220	1.440	18.69	0.0044	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,332.13630	2,384.178	19.13	0.9964	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.43630	1.178	19.13	0.0036	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,282.28190	2,334.302	18.91	0.9960	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.58190	1.302	18.91	0.0040	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,232.44220	2,284.440	18.69	0.9956	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			453.69710	483.161	11.93	0.6276	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			262.39710	238.961	11.93	0.3724	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			464.55560	494.576	11.91	0.6365	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			253.25560	230.376	11.91	0.3635	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			459.10270	488.845	11.92	0.6321	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			257.80270	234.645	11.92	0.3679	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			635.63000	599.477	13.41	0.5460	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			364.53750	381.729	13.43	0.4509	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			642.53750	606.229	13.43	0.5491	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			370.75140	388.258	13.39	0.4571	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			628.75140	592.758	13.39	0.5429	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			367.63000	384.977	13.41	0.4540	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 AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>8,566,356.40</b>	<b>894</b>	<b>13,177</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.86400		9.84140			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.01530		9.99220			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			254.64610	267.324	11.56	0.7683	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			53.24610	43.324	11.56	0.2317	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			247.54830	259.888	11.57	0.7581	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			56.14830	45.888	11.57	0.2419	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			240.56080	252.560	11.59	0.7477	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			59.16080	48.560	11.59	0.2523	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			138.32330	144.682	14.27	0.2962	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			636.12330	619.382	14.27	0.7038	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			136.30900	142.560	14.30	0.2926	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			644.10900	627.260	14.30	0.7074	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			134.30240	140.469	14.33	0.2890	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			652.10240	635.168	14.33	0.7110	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 CANDCOn	14/09/2015	Foreign Exchange Future				375.97490		325.19030			0.0000	0.00	0	24,000
<b>Total CF CANDO CAGH Future</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.01	Call				165.18030	215.965		1.0000	0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.01	Put				0.00000	0.000		0.0000	0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	159.99	Call				165.20030	215.985		1.0000	0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	159.99	Put				0.00000	0.000		0.0000	0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.00	Call				165.19030	215.975		1.0000	0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.00	Put				0.00000	0.000		0.0000	0.00	0	0
<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			13.23230		13.16810			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.48560		13.41970			0.0000	1,564,329.60	116	7,345
<b>Total CHF / R Future</b>												<b>1,564,329.60</b>	<b>116</b>	<b>8,896</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			431.64600	484.342	12.86	0.8346	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			53.54600	42.042	12.86	0.1654	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			423.73840	476.107	12.86	0.8291	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			55.63840	43.807	12.86	0.1709	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			415.89250	467.930	12.86	0.8235	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			57.79250	45.630	12.86	0.1765	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			232.72520	248.179	15.01	0.3415	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			823.02520	772.579	15.01	0.6585	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			237.35930	253.192	14.97	0.3472	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			807.65930	757.592	14.97	0.6528	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			235.03160	250.674	14.99	0.3443	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			815.33160	765.074	14.99	0.6557	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>1,564,329.60</b>	<b>116</b>	<b>8,896</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00170		1.98750			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.01620		2.00350			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			342.80060	260.507	12.16	0.4832	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			179.38430	231.422	12.22	0.4581	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			404.38430	314.422	12.22	0.5419	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			266.87120	334.825	12.35	0.5748	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			291.87120	217.825	12.35	0.4252	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			217.80060	277.507	12.16	0.5168	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			608.24850	670.561	14.12	0.5313	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			673.24850	608.561	14.12	0.4687	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			707.19420	776.627	14.15	0.5808	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			572.19420	514.627	14.15	0.4192	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			654.03650	722.352	14.13	0.5561	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			619.03650	560.352	14.13	0.4439	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			1.92080		1.91590			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.95510		1.95010			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			1,763.71660	1,811.206	15.74	0.9890	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			4.71660	3.206	15.74	0.0110	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,664.67870	1,711.800	15.29	0.9868	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			5.67870	3.800	15.29	0.0132	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,565.85950	1,612.526	14.84	0.9841	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			6.85950	4.526	14.84	0.0159	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			437.50750	466.259	14.10	0.4275	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			836.50750	815.259	14.10	0.5725	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			406.27260	433.291	14.23	0.4040	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 Option	2.00	Put			905.27260	882.291	14.23	0.5960	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			377.19280	402.522	14.36	0.3814	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			976.19280	951.522	14.36	0.6186	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			0.12570		0.12500			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12490		0.12450			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12380		0.12400			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			0.06450		0.06410			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06070		0.06080			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05790		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			8.47980		8.39740			0.0000	33,919,200.00	4,000	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.49020		8.40760			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.56490		8.48110			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.65850		8.57320			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>33,919,200.00</b>	<b>4,000</b>	<b>0</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			86.94640	134.582	10.97	0.6734	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			79.54640	44.782	10.97	0.3266	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			81.72450	127.785	10.94	0.6560	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			84.32450	47.985	10.94	0.3440	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			77.25060	121.161	10.90	0.6382	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			89.85060	51.361	10.90	0.3618	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.16710	2.863	12.56	0.0259	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			684.56710	602.663	12.56	0.9741	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.04690	2.700	12.61	0.0245	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			694.44690	612.500	12.61	0.9755	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			1.93380	2.547	12.66	0.0231	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			704.33380	622.347	12.66	0.9769	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			57.93030	67.483	12.39	0.2069	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			666.83030	592.583	12.39	0.7931	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			56.76340	66.094	12.42	0.2031	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			675.66340	601.194	12.42	0.7969	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			55.62210	64.736	12.46	0.1994	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			684.52210	609.836	12.46	0.8006	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			152.04860	168.329	13.33	0.3140	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	14/03/2016	Foreign Exchange Option	9.14	Put			718.84860	649.829	13.33	0.6860	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			150.21770	166.254	13.37	0.3107	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			727.01770	657.754	13.37	0.6893	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			148.41470	164.211	13.40	0.3074	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			735.21470	665.711	13.40	0.6926	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>33,919,200.00</b>	<b>4,000</b>	<b>8,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10790		1.11220			0.0000	703,516.50	635	510
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10970		1.11390			0.0000	0.00	0	2,690
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11190		1.11620			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>703,516.50</b>	<b>635</b>	<b>3,200</b>
<b>Total QUANTO € / \$</b>												<b>703,516.50</b>	<b>635</b>	<b>3,200</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,582.76000		22,482.76000			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			4.50910		4.50370			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.46680		4.46270			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			32.17440	34.218	14.69	0.3002	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			138.47440	135.118	14.69	0.6998	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			37.83620	40.113	14.64	0.3379	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			124.13620	121.013	14.64	0.6621	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			34.91510	37.074	14.66	0.3188	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			131.21510	127.974	14.66	0.6812	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			141.44930	149.598	15.98	0.4950	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			168.74930	172.798	15.98	0.5050	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			137.02980	145.149	15.99	0.4852	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			174.32980	178.349	15.99	0.5148	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			132.71130	140.798	16.00	0.4754	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			180.01130	183.998	16.00	0.5246	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			1.60480		1.61270			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.56410		1.57430			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>130</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R									0.00	0	130
Total Futures									822085097.07	65,543	1,021,888
Total Options									108414315.29	120,617	2,192,475
Grand Total:									930,499,412.36	186,160	3,214,363