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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2015

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			12.94420		12.93980			0.0000	0.00	0	0
\$ / R On 25/08/2015 Foreign Exchange Future			12.95070		12.94860			0.0000	0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.95290		12.95080			0.0000	0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.95520		12.95300			0.0000	0.00	0	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			12.96420		12.96210			0.0000	0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.98700		12.98480			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.99610		12.99390			0.0000	925,361,308.30	71,203	594,283
\$ / R On 17/09/2015 Foreign Exchange Future			13.00290		13.00070			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.02780		13.02570			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.03230		13.03020			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.06170		13.05970			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.09590		13.09410			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			13.11440		13.11260			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.14210		13.14040			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.14440		13.14270			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.16080		13.15930			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.19180		13.19030			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.19900		13.19750			0.0000	104,219,304.00	7,896	173,013
\$ / R On 21/12/2015 Foreign Exchange Future			13.22290		13.22140			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.27780		13.27640			0.0000	0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.31130		13.30990			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	12/02/2016	Foreign Exchange Future			13.34950		13.34810			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.38050		13.37920			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.41620		13.41490			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.42330		13.42210			0.0000	5,369,320.00	400	16,153
\$ / R	On	29/03/2016	Foreign Exchange Future			13.45900		13.45780			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.52560		13.52460			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.59960		13.59890			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.62400		13.62340			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.63140		13.63080			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.64110		13.64060			0.0000	13,641,100.00	1,000	7,271
\$ / R	On	28/06/2016	Foreign Exchange Future			13.67780		13.67730			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.74860		13.74830			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.78530		13.78510			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.82220		13.82200			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.87210		13.87170			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.88210		13.88160			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.90450		13.90400			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.97440		13.97350			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.05680		14.05550			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.09680		14.09530			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.10930		14.10770			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,048,591,032.30</b>	<b>80,499</b>	<b>811,601</b>
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Call			441.30210	444.509	18.57	0.9946	0.00	0	0
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Put			1.50210	0.309	18.57	0.0054	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			779.04630	781.027	18.08	0.9965	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			0.44630	0.327	18.08	0.0035	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			453.86390	454.512	15.53	0.9632	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			5.26390	3.812	15.53	0.0368	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			45.04780	36.775	13.26	0.2587	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			204.24780	193.875	13.26	0.7413	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,153.00000	2,155.200	18.27	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	18.27	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,803.00000	1,805.200	18.96	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	18.96	0.0000	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			351.58460	349.616	14.41	0.8924	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			18.58460	14.415	14.41	0.1076	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			98.92100	90.443	12.76	0.4797	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			115.92100	105.243	12.76	0.5203	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.14530	0.135	49.48	0.0005	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,547.14530	3,544.935	49.48	0.9995	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			666.17980	667.684	15.00	0.9742	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			4.07980	3.484	15.00	0.0258	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			829.21280	831.133	13.76	0.9753	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			4.41280	4.133	13.76	0.0247	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,824.04740	1,826.229	18.01	0.9992	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	11.17	Put			0.14740	0.129	18.01	0.0008	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,794.06670	1,796.245	17.89	0.9992	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.16670	0.146	17.89	0.0008	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,704.14130	1,706.310	17.53	0.9988	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.01190	0.011	20.45	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,393.91410	2,396.113	20.29	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.01410	0.013	20.29	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.06750	0.059	18.77	0.0003	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.01510	0.016	33.98	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,506.11510	5,503.916	33.98	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			9.50900	8.232	19.12	0.0323	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,315.60900	1,312.132	19.12	0.9677	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,433.91190	2,436.111	20.45	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,462.21470	1,459.149	19.38	0.9785	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			4.14180	3.534	19.60	0.0149	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,590.24180	1,587.434	19.60	0.9851	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			93.51310	89.052	14.28	0.2918	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			379.61310	372.952	14.28	0.7082	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,013.96750	2,016.159	18.77	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			475.82390	469.574	14.82	0.7746	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			17.43190	15.507	17.65	0.0599	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,023.53190	1,019.407	17.65	0.9401	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			144.47030	139.733	13.47	0.4194	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			250.57030	243.633	13.47	0.5806	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			6.11470	5.249	19.38	0.0215	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			284.27250	277.354	13.69	0.6194	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			100.60800	96.065	14.14	0.3108	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			356.70800	349.965	14.14	0.6892	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			182.82390	178.228	13.02	0.5035	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			188.92390	182.128	13.02	0.4965	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			69.72390	65.674	14.82	0.2254	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			224.95050	218.039	13.29	0.5480	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			155.13950	150.418	13.33	0.4437	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			231.23950	224.318	13.33	0.5563	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			257.36680	253.386	12.86	0.6269	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			123.46680	117.286	12.86	0.3731	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			128.17250	123.454	13.69	0.3806	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			140.43100	134.021	12.91	0.4080	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			223.33400	219.027	12.93	0.5743	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			149.43400	142.927	12.93	0.4257	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			363.06160	360.329	12.69	0.7573	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			69.16160	64.229	12.69	0.2427	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			158.85050	154.139	13.29	0.4520	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			83.87010	78.499	12.74	0.2813	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			294.50490	290.936	12.80	0.6780	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			100.60490	94.836	12.80	0.3220	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	12.60	Call		439.31410	437.529	12.58	0.8261	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		45.41410	41.429	12.58	0.1739	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		234.33100	230.121	12.91	0.5920	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		49.59350	45.414	12.60	0.1867	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		385.17030	382.715	12.66	0.7791	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		61.27030	56.615	12.66	0.2209	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		522.24390	521.415	12.47	0.8822	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		28.34390	25.315	12.47	0.1178	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		327.77010	324.599	12.74	0.7187	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		29.78470	26.662	12.48	0.1228	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call		480.01820	478.716	12.52	0.8558	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put		36.11820	32.616	12.52	0.1442	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call		610.62650	610.673	12.36	0.9251	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		16.72650	14.573	12.36	0.0749	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		423.49350	421.514	12.60	0.8133	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		20.80170	18.312	12.40	0.0905	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		539.52560	538.881	12.45	0.8919	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put		25.62560	22.781	12.45	0.1081	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		733.28840	734.142	12.74	0.9561	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		9.38840	8.042	12.74	0.0439	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		513.68470	512.762	12.48	0.8772	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		10.46880	8.976	12.58	0.0488	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		619.71550	619.842	12.35	0.9286	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		15.81550	13.742	12.35	0.0714	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		869.57590	870.953	13.52	0.9732	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		5.67590	4.853	13.52	0.0268	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		574.70170	574.412	12.40	0.9095	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		7.29210	6.237	13.13	0.0343	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		772.02410	773.052	12.96	0.9619	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		8.12410	6.952	12.96	0.0381	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		938.32850	939.890	13.90	0.9790	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		4.42850	3.790	13.90	0.0210	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		704.36880	705.076	12.58	0.9512	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		4.75270	4.066	13.79	0.0225	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		899.00170	900.463	13.68	0.9759	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		5.10170	4.363	13.68	0.0241	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,195.70150	1,197.659	15.33	0.9913	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		1.80150	1.558	15.33	0.0087	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		801.19210	802.337	13.13	0.9657	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		3.58680	3.074	14.23	0.0171	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		958.02720	959.633	14.01	0.9804	0.00	0	681
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		4.12720	3.533	14.01	0.0196	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		1,394.75720	1,396.846	16.29	0.9958	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		0.85720	0.746	16.29	0.0042	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		918.65270	920.166	13.79	0.9775	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		0.92990	0.809	16.21	0.0045	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	11.75	Call			1,245.42160	1,247.421	15.61	0.9927	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			1.52160	1.321	15.61	0.0073	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,494.47010	1,496.596	16.69	0.9972	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.57010	0.496	16.69	0.0028	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			997.48680	999.174	14.23	0.9829	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.59390	0.516	16.65	0.0029	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,454.57120	1,456.684	16.53	0.9967	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.67120	0.584	16.53	0.0033	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,754.09650	1,756.271	17.73	0.9990	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.19650	0.171	17.73	0.0010	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,374.82990	1,376.909	16.21	0.9955	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.24130	0.210	17.53	0.0012	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,504.44730	1,506.576	16.73	0.9973	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.54730	0.476	16.73	0.0027	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,993.97330	1,996.164	18.69	0.9996	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.07330	0.064	18.69	0.0004	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,484.49390	1,486.616	16.65	0.9971	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			198.11070	193.473	13.13	0.5098	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			197.41070	190.573	13.13	0.4902	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			207.78730	203.204	13.11	0.5264	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			187.08730	180.304	13.11	0.4736	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			41.05080	37.610	17.18	0.1080	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,015.35080	1,009.810	17.18	0.8920	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.08910	0.086	22.43	0.0004	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,774.38910	3,772.286	22.43	0.9996	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,876.24200	1,878.223	16.50	0.9980	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.20420	0.138	17.81	0.0007	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.54200	0.423	16.50	0.0020	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,626.80890	1,628.747	15.56	0.9956	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			1.10890	0.947	15.56	0.0044	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			150.95850	145.470	14.28	0.3572	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			395.25850	387.670	14.28	0.6428	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,225.90420	2,227.939	17.81	0.9993	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			369.38190	364.765	13.17	0.6645	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			139.18190	132.465	13.17	0.3355	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			375.21740	369.513	13.39	0.6162	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			195.51740	187.813	13.39	0.3838	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,947.06990	1,948.349	15.51	0.9919	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			2.96990	2.449	15.51	0.0081	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			178.62390	172.724	15.38	0.3144	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			644.52390	636.824	15.38	0.6856	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			15.35930	12.936	28.59	0.0221	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,901.25930	3,897.036	28.59	0.9779	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,295.49480	2,297.037	16.70	0.9962	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.39480	1.137	16.70	0.0038	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			558.72750	554.697	13.42	0.6996	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	05/11/2015	Foreign Exchange Option	12.72	Put			166.12750	160.297	13.42	0.3004	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			369.82170	365.738	14.20	0.5107	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			379.42170	373.638	14.20	0.4893	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			365.45960	361.445	14.28	0.5033	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			392.75960	387.045	14.28	0.4967	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			25.12080	23.158	28.32	0.0322	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,315.82080	4,312.358	28.32	0.9678	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,362.69430	2,363.741	16.09	0.9921	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			3.39430	2.941	16.09	0.0079	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,016.10270	2,016.806	15.17	0.9842	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			6.80270	6.006	15.17	0.0158	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			194.20170	190.140	16.27	0.2866	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			884.90170	879.340	16.27	0.7134	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			944.37270	941.846	13.18	0.8301	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			94.07270	90.045	13.18	0.1699	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			770.24450	767.091	13.23	0.7538	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			152.74450	148.091	13.23	0.2462	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,087.59030	1,085.524	13.26	0.8689	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			70.09030	66.524	13.26	0.1311	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,244.82850	1,243.354	13.30	0.9062	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			47.32850	44.354	13.30	0.0938	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			828.59520	825.648	13.19	0.7809	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			131.09520	126.648	13.19	0.2191	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,156.58550	1,154.779	13.28	0.8865	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			59.08550	55.779	13.28	0.1135	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,428.96650	1,428.120	13.56	0.9352	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			31.46650	29.120	13.56	0.0648	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,104.69800	1,102.696	13.27	0.8734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			67.19800	63.696	13.27	0.1266	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,289.70740	1,288.400	13.32	0.9151	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			42.20740	39.400	13.32	0.0849	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,619.50980	1,619.181	14.03	0.9541	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			22.00980	20.181	14.03	0.0459	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,209.27960	1,207.672	13.30	0.8987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			51.77960	48.672	13.30	0.1013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,476.29100	1,475.584	13.68	0.9405	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			28.79100	26.584	13.68	0.0595	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,204.80870	2,205.511	15.44	0.9844	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			7.30870	6.511	15.44	0.0156	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,335.04810	1,333.909	13.33	0.9234	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			37.54810	34.909	13.33	0.0766	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,812.81530	1,812.910	14.50	0.9677	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			15.31530	13.910	14.50	0.0323	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,008.10490	2,008.540	14.97	0.9775	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			10.60490	9.540	14.97	0.0225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,609.91000	1,609.557	14.01	0.9533	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	Put		22.41000	20.557	14.01	0.0467	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,254.15410	2,254.914	15.56	0.9858	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		6.65410	5.914	15.56	0.0142	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,047.76580	4,049.225	20.44	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.26580	0.225	20.44	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		3,997.81670	3,999.269	20.44	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.31670	0.269	20.44	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		3,947.87620	3,949.321	20.44	0.9992	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.37620	0.321	20.44	0.0008	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		55.80320	53.328	21.71	0.0775	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,658.30320	2,654.328	21.71	0.9225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		104.76870	101.457	19.02	0.1470	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,747.26870	1,742.457	19.02	0.8530	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		1.55200	1.348	27.88	0.0023	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,574.05200	7,572.348	27.88	0.9977	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		93.30230	90.143	19.47	0.1311	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,895.80230	1,891.143	19.47	0.8689	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call		278.40500	274.062	15.67	0.3638	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put		740.90500	735.062	15.67	0.6362	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		49.57070	46.868	24.86	0.0622	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,352.07070	3,347.868	24.86	0.9378	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		150.79070	147.014	17.69	0.2089	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,323.29070	1,318.014	17.69	0.7911	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call		341.36550	337.015	15.06	0.4314	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put		583.86550	578.015	15.06	0.5686	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		95.32000	92.133	19.38	0.1339	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,867.82000	1,863.133	19.38	0.8661	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call		294.22340	289.865	15.50	0.3813	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put		696.72340	690.865	15.50	0.6187	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		427.49160	423.325	14.41	0.5157	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		429.99160	424.325	14.41	0.4843	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call		205.43220	201.299	16.62	0.2784	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put		1,007.93220	1,002.299	16.62	0.7216	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		354.36570	350.032	14.95	0.4447	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		556.86570	551.032	14.95	0.5553	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		520.78800	516.720	14.03	0.5921	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		323.28800	317.720	14.03	0.4079	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		322.80350	318.440	15.23	0.4120	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		625.30350	619.440	15.23	0.5880	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call		472.18010	468.037	14.22	0.5535	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put		374.68010	369.037	14.22	0.4465	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		630.29970	626.542	13.65	0.6702	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		232.79970	227.542	13.65	0.3298	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call		396.54910	392.295	14.63	0.4864	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put		479.04910	473.295	14.63	0.5136	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		573.45840	569.519	13.84	0.6312	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			275.95840	270.519	13.84	0.3688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			777.09130	773.970	13.21	0.7575	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			149.59130	144.970	13.21	0.2425	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			495.98580	491.872	14.12	0.5727	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			348.48580	342.872	14.12	0.4273	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			756.67660	753.456	13.27	0.7465	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			159.17660	154.456	13.27	0.2535	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,070.58050	1,068.451	13.26	0.8642	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			73.08050	69.451	13.26	0.1358	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			595.69020	591.816	13.76	0.6468	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			258.19020	252.815	13.76	0.3532	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			783.97980	780.893	13.19	0.7611	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			146.47980	141.893	13.19	0.2389	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,113.28780	1,111.317	13.27	0.8757	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			65.78780	62.317	13.27	0.1243	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			5.99510	5.367	15.78	0.0123	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,092.47760	2,092.956	15.01	0.9774	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			11.07760	10.056	15.01	0.0226	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,082.67740	2,083.141	14.99	0.9770	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			11.27740	10.241	14.99	0.0230	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			201.99330	197.685	16.95	0.2623	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,130.59330	1,124.785	16.95	0.7377	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			31.31600	29.180	27.58	0.0365	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,679.91600	4,676.280	27.58	0.9635	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,427.39510	2,428.267	15.78	0.9877	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			658.19900	653.942	13.85	0.6353	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			311.79900	306.142	13.85	0.3647	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			228.84680	223.913	17.60	0.2541	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,398.94680	1,392.613	17.60	0.7459	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,559.84910	1,558.563	13.56	0.9168	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			49.94910	47.263	13.56	0.0832	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			678.01090	673.566	13.90	0.6283	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			338.11090	332.266	13.90	0.3717	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			608.56160	603.841	14.20	0.5827	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			408.66160	402.541	14.20	0.4173	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,790.85290	1,789.828	13.98	0.9321	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			42.75290	40.328	13.98	0.0679	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			155.70140	151.153	19.70	0.1653	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,207.60140	2,201.653	19.70	0.8347	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,641.21090	1,639.774	13.66	0.9074	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			62.01090	59.274	13.66	0.0926	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			235.39570	229.871	18.31	0.2364	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,696.19570	1,689.371	18.31	0.7636	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,080.93700	1,077.814	13.38	0.7678	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			196.03700	191.614	13.38	0.2322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			24.82170	23.165	14.89	0.0369	0.00	0	1,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			49.22620	46.870	14.07	0.0710	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,874.70730	1,873.478	13.99	0.9244	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			52.60730	50.178	13.99	0.0756	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			145.25370	140.168	22.64	0.1309	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,223.15370	3,216.868	22.64	0.8691	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,396.92170	2,396.465	14.89	0.9631	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,832.47600	6,829.593	26.26	0.9756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			261.79400	255.949	18.38	0.2473	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,739.69400	1,732.649	18.38	0.7527	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			174.70040	169.505	20.26	0.1663	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,502.60040	2,496.205	20.26	0.8337	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,921.32620	1,920.170	14.07	0.9290	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,877.99130	2,871.852	21.23	0.8585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			358.18070	352.142	17.00	0.3320	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,246.08070	1,238.842	17.00	0.6680	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			307.76070	301.769	17.66	0.2883	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,475.66070	1,468.469	17.66	0.7117	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			24.57600	22.893	26.26	0.0244	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,611.12720	1,603.989	18.05	0.7336	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			493.41780	487.619	15.69	0.4404	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			831.31780	824.319	15.69	0.5596	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			442.94110	437.003	16.12	0.4014	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			960.84110	953.703	16.12	0.5986	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			150.09130	145.152	21.23	0.1415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,166.73520	1,159.504	16.76	0.6506	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			906.23080	902.430	13.53	0.6973	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			284.13080	279.130	13.53	0.3027	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			674.19910	669.158	14.54	0.5661	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			512.09910	505.858	14.54	0.4339	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			283.22720	277.289	18.05	0.2664	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			689.17100	682.418	15.20	0.5098	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,294.36340	1,291.954	13.30	0.8297	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			132.26340	128.654	13.30	0.1703	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,074.41590	1,071.243	13.37	0.7633	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			202.31590	197.943	13.37	0.2367	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			378.83520	372.804	16.76	0.3494	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			260.22930	255.418	13.42	0.2855	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,466.11260	1,464.293	13.25	0.8705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			94.01260	90.993	13.25	0.1295	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,457.69550	1,455.847	13.26	0.8687	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			95.59550	92.547	13.26	0.1313	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			561.27100	555.718	15.20	0.4902	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			103.94410	100.755	13.27	0.1405	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,554.95670	1,553.255	13.42	0.8846	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			82.85670	79.955	13.42	0.1154	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,510.37580	1,508.614	13.34	0.8777	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			88.27580	85.314	13.34	0.1223	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			942.32930	938.718	13.42	0.7145	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			92.83900	89.830	13.27	0.1280	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,690.45500	1,688.948	13.66	0.9034	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			68.35500	65.648	13.66	0.0966	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,663.15580	1,661.609	13.61	0.8999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			71.05580	68.309	13.61	0.1001	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,416.04410	1,414.055	13.27	0.8595	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,590.84010	1,589.188	13.48	0.8899	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			78.74010	75.888	13.48	0.1101	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,474.93900	1,473.130	13.27	0.8720	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,731.56950	1,730.159	13.69	0.9002	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			73.76950	71.159	13.69	0.0998	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			245.40530	239.271	19.06	0.2224	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,037.60530	2,030.271	19.06	0.7776	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			249.30220	242.506	19.79	0.2087	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,384.70220	2,376.906	19.79	0.7913	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,808.65620	1,807.185	13.77	0.8948	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			84.05620	81.585	13.77	0.1052	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,892.90970	1,891.163	13.80	0.8908	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			94.00970	91.563	13.80	0.1092	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			255.91500	248.698	20.61	0.1973	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,787.01500	2,779.098	20.61	0.8027	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			149.74250	147.007	13.33	0.1622	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			344.58200	337.509	19.23	0.2594	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,171.18200	2,163.509	19.23	0.7406	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,573.14250	1,571.007	13.33	0.8378	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			895.64650	891.148	14.66	0.6019	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			554.84650	549.748	14.66	0.3981	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			891.26360	886.735	14.69	0.5996	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			560.46360	555.335	14.69	0.4004	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			886.90640	882.349	14.71	0.5974	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			566.10640	560.949	14.71	0.4026	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			901.52680	897.211	14.69	0.6014	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			560.92680	556.111	14.69	0.3986	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			897.16610	892.821	14.71	0.5991	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			566.56610	561.722	14.71	0.4009	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			436.79640	430.205	18.20	0.3207	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,726.19640	1,719.105	18.20	0.6793	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,627.94890	1,625.592	13.43	0.8428	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			147.34890	144.492	13.43	0.1572	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			905.91780	901.626	14.66	0.6037	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			555.31780	550.526	14.66	0.3963	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,980.77640	1,978.314	13.82	0.8881	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			103.47640	100.514	13.82	0.1119	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			278.97690	272.666	21.84	0.1948	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	28/06/2016	Foreign Exchange Option	16.62	Put			3,221.67690	3,214.866	21.84	0.8052	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			310.21940	304.730	23.36	0.1955	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,691.91940	3,686.130	23.36	0.8045	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,060.09860	2,056.931	13.84	0.8861	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			111.79860	108.331	13.84	0.1139	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,389.42830	1,384.897	13.68	0.7495	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			304.32830	299.597	13.68	0.2505	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			460.03900	455.170	19.30	0.2999	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,194.93900	2,189.870	19.30	0.7001	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,140.41690	2,136.774	13.82	0.8854	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			118.41690	114.574	13.82	0.1146	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			348.60100	343.682	25.06	0.1978	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,226.60100	4,221.482	25.06	0.8022	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,153.56090	1,149.022	14.70	0.6396	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			571.86090	566.922	14.70	0.3604	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,149.04420	1,144.499	14.72	0.6376	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			577.34420	572.399	14.72	0.3624	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,144.55670	1,140.001	14.75	0.6356	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			582.85670	577.901	14.75	0.3644	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,163.44120	1,159.119	14.69	0.6410	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			571.84120	567.019	14.69	0.3590	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,158.91280	1,154.579	14.72	0.6390	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			577.31280	572.479	14.72	0.3610	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,154.40800	1,150.069	14.74	0.6371	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			582.80800	577.968	14.74	0.3629	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,231.36150	2,228.229	13.90	0.8835	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			127.36150	123.729	13.90	0.1165	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			357.44470	351.678	25.61	0.1916	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,703.44470	4,697.178	25.61	0.8084	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			339.69960	333.545	25.55	0.1789	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,136.19960	5,129.145	25.55	0.8211	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,306.75670	2,304.308	13.92	0.8829	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			133.25670	129.908	13.92	0.1171	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,394.03490	2,392.436	13.92	0.8831	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			138.53490	135.636	13.92	0.1169	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			315.75570	309.231	25.38	0.1639	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,660.25570	5,652.431	25.38	0.8361	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,770.95310	1,768.823	13.87	0.7775	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			315.65310	312.023	13.87	0.2225	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,763.67550	1,761.535	13.86	0.7760	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			318.37550	314.735	13.86	0.2240	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,756.40930	1,754.265	13.86	0.7745	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			321.10930	317.465	13.86	0.2255	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,395.97290	1,392.408	14.87	0.6646	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			598.27290	593.108	14.87	0.3354	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			285.35820	279.060	24.87	0.1501	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,987.65820	5,979.760	24.87	0.8499	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,449.29630	2,448.284	13.91	0.8833	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			141.59630	138.984	13.91	0.1167	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,405.31270	1,401.834	14.83	0.6681	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			587.61270	582.534	14.83	0.3319	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,400.63180	1,397.110	14.85	0.6664	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			592.93180	587.810	14.85	0.3336	0.00	0	0
<b>Total \$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>1,826,755</b>
<b>Total \$ / R</b>												<b>1,048,591,032.30</b>	<b>80,499</b>	<b>2,638,356</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.99610		12.99390			0.0000	2,092,372.10	161	1,325
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.19900		13.19750			0.0000	461,965.00	35	288
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.42330		13.42210			0.0000	0.00	0	145
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.64110		13.64060			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>2,554,337.10</b>	<b>196</b>	<b>1,765</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			130,513.59010	130,717.673	15.93	0.9940	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			123.59010	107.673	15.93	0.0060	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			129,518.71060	129,722.149	15.89	0.9938	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			128.71060	112.149	15.89	0.0062	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			128,523.07830	128,725.867	15.83	0.9936	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			133.07830	115.866	15.83	0.0064	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3,437.73160	3,188.738	13.45	0.0705	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			137,248.92870	137,147.021	13.42	0.9283	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3,498.92870	3,247.021	13.42	0.0717	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			139,127.55570	139,031.454	13.47	0.9307	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3,377.55570	3,131.454	13.47	0.0693	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			138,187.73160	138,088.738	13.45	0.9295	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			119,315.29240	119,038.814	13.33	0.8013	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			16,105.29240	15,708.814	13.33	0.1987	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			118,553.87720	118,274.857	13.34	0.7990	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			16,343.87720	15,944.857	13.34	0.2010	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			117,794.97700	117,513.428	13.34	0.7967	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			16,584.97700	16,183.428	13.34	0.2033	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			84,270.25090	83,803.201	15.01	0.5703	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			64,210.25090	63,693.201	15.01	0.4297	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			83,868.19690	83,398.918	15.03	0.5682	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			64,808.19690	64,288.918	15.03	0.4318	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			83,469.00650	82,997.026	15.05	0.5660	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			65,409.00650	64,887.026	15.05	0.4340	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>2,554,337.10</b>	<b>196</b>	<b>1,765</b>
£ / R	On	14/09/2015	Foreign Exchange Future			20.33480		20.34960			0.0000	21,534,553.20	1,059	26,770

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 Future			20.64230		20.65820			0.0000	288,992.20	14	6,579
£ / R	On	14/03/2016	Foreign Exchange Future			20.98610		21.00230			0.0000	0.00	0	1,022
£ / R	On	13/06/2016	Foreign Exchange Future			21.32180		21.33920			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>21,823,545.40</b>	<b>1,073</b>	<b>34,371</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,369.60000	9,354.800	34.40	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	34.40	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,350.70240	2,335.767	17.02	0.9966	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			1.10240	0.967	17.02	0.0034	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,191.20140	2,176.193	16.53	0.9951	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			1.60140	1.393	16.53	0.0049	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,415.34710	1,400.007	13.05	0.9802	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			5.74710	5.207	13.05	0.0198	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,405.44380	1,390.099	13.00	0.9798	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			5.84380	5.299	13.00	0.0202	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,395.54260	1,380.193	12.95	0.9794	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			5.94260	5.393	12.95	0.0206	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			189.40810	171.979	11.31	0.4001	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			339.80810	337.179	11.31	0.5999	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,852.52600	1,837.364	15.15	0.9908	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			2.92600	2.564	15.15	0.0092	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,186.07790	2,166.950	11.69	0.9564	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			27.87790	24.650	11.69	0.0436	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,176.32100	2,157.162	11.66	0.9560	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			28.12100	24.862	11.66	0.0440	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,385.37990	1,363.952	11.76	0.8358	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			127.17990	121.652	11.76	0.1642	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			947.66550	926.149	12.05	0.6925	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			289.46550	283.849	12.05	0.3075	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			749.14650	728.214	12.22	0.6015	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			420.94650	415.914	12.22	0.3985	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			537.72010	518.704	12.57	0.4790	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			649.52010	646.404	12.57	0.5210	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,519.12110	2,500.902	12.61	0.9681	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			20.92110	18.602	12.61	0.0319	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,195.83630	2,176.740	11.72	0.9568	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			27.63630	24.440	11.72	0.0432	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			316.97320	302.903	13.69	0.3107	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,158.77320	1,160.603	13.69	0.6893	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,804.77570	2,787.129	13.40	0.9752	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			16.57570	14.829	13.40	0.0248	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,978.78780	1,956.590	12.15	0.8465	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			166.48780	160.490	12.15	0.1535	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,970.54270	1,948.319	12.15	0.8451	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			168.24270	162.219	12.15	0.1549	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,962.31170	1,940.061	12.15	0.8438	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	19.21	Put			170.01170	163.962	12.15	0.1562	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,445.09220	1,419.672	12.54	0.6581	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			595.89220	587.872	12.54	0.3419	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,439.66710	1,414.241	12.55	0.6564	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			600.46710	592.441	12.55	0.3436	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,434.26780	1,408.830	12.56	0.6548	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			605.06780	597.030	12.56	0.3452	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>101,580</b>
<b>Total £ / R</b>												<b>21,823,545.40</b>	<b>1,073</b>	<b>135,951</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10462		0.10448			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10642		0.10629			0.0000	0.00	0	5,878
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10850		0.10836			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,902</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			20.05600	20.492	14.79	0.1054	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			572.15600	558.892	14.79	0.8946	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,447.96630	1,461.660	17.17	0.9995	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.06630	0.060	17.17	0.0005	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			458.67230	471.581	11.54	0.9307	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			10.77230	9.981	11.54	0.0693	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,634.78990	1,647.795	14.69	0.9814	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.08990	6.095	14.69	0.0186	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			711.93930	723.488	13.02	0.8136	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			83.23930	81.788	13.02	0.1864	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			204.74410	209.627	14.96	0.3616	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			576.04410	567.927	14.96	0.6384	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			969.59960	983.552	13.79	0.7983	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			133.29960	134.052	13.79	0.2017	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			421.98150	431.651	15.31	0.4755	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			585.68150	582.151	15.31	0.5245	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			196.00770	200.315	17.78	0.2471	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,359.70770	1,350.815	17.78	0.7529	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>5,902</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.37660		14.34630			0.0000	53,509,705.20	3,722	36,123
€ / R	On	21/09/2015	Foreign Exchange Future			14.39690		14.36650			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.49300		14.46280			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.62420		14.59410			0.0000	31,661,393.00	2,165	42,531
€ / R	On	25/01/2016	Foreign Exchange Future			14.75690		14.72670			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.90290		14.87240			0.0000	0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			15.18210		15.15240			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.49320		15.46260			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>85,171,098.20</b>	<b>5,887</b>	<b>82,104</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,347.80310	1,377.826	15.27	0.9936	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			1.50310	1.226	15.27	0.0064	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,317.96260	1,347.956	15.14	0.9929	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			106.91510	109.289	13.07	0.3356	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			360.61510	332.689	13.07	0.6644	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			49.54350	49.593	14.02	0.1744	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			1.07590	0.864	15.68	0.0045	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,427.45030	1,457.530	15.61	0.9951	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			1.15030	0.930	15.61	0.0049	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			20.29250	19.585	15.21	0.0760	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			923.99250	892.985	15.21	0.9240	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			19.80040	19.092	15.25	0.0742	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			1.66260	1.356	15.14	0.0071	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			181.40100	188.576	12.43	0.5038	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			215.10100	191.976	12.43	0.4962	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.50660	0.413	16.44	0.0022	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,447.37590	1,477.464	15.68	0.9955	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			933.50040	902.492	15.25	0.9258	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			603.24350	572.993	14.02	0.8256	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			20.79750	20.091	15.17	0.0778	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			914.49750	883.491	15.17	0.9222	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,086.39640	2,116.683	18.11	0.9995	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.09640	0.083	18.11	0.0005	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,646.80660	1,677.013	16.44	0.9978	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			235.89630	245.860	12.55	0.5493	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			209.39630	188.960	12.55	0.4507	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			230.90420	240.635	12.55	0.5419	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			214.40420	193.735	12.55	0.4581	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			79.83050	80.695	13.85	0.2348	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			563.33050	533.795	13.85	0.7652	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			240.96030	251.160	12.54	0.5566	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			204.46030	184.260	12.54	0.4434	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			387.47700	397.923	12.94	0.5814	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			274.67700	254.923	12.94	0.4186	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			179.59900	181.964	14.04	0.3267	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			636.79900	608.964	14.04	0.6733	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			398.03480	408.797	12.93	0.5912	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			265.23480	245.797	12.93	0.4088	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			392.73120	403.335	12.93	0.5863	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			269.93120	250.335	12.93	0.4137	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,574.82990	1,602.944	13.38	0.9406	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			30.72990	28.744	13.38	0.0594	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			846.04390	866.812	12.78	0.7725	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			151.94390	142.612	12.78	0.2275	0.00	0	6,076

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		81.70710	83.341	17.74	0.1215	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,987.60710	1,959.141	17.74	0.8785	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		591.90780	606.918	13.19	0.6334	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		297.80780	282.718	13.19	0.3666	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,645.08940	3,675.150	18.41	0.9979	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.98940	0.950	18.41	0.0021	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		304.75280	311.815	14.31	0.3940	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		700.65280	677.615	14.31	0.6060	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		301.85790	308.841	14.33	0.3910	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		707.75790	684.641	14.33	0.6090	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		298.99050	305.899	14.35	0.3880	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		714.89050	691.699	14.35	0.6120	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		461.36590	470.702	14.04	0.4712	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		654.66590	633.802	14.04	0.5288	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		582.06360	594.229	13.53	0.5592	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		475.36360	457.329	13.53	0.4408	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		577.48500	589.522	13.54	0.5562	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		480.78500	462.622	13.54	0.4438	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		486.54010	496.368	13.90	0.4910	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		609.84010	589.468	13.90	0.5090	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		586.67740	598.965	13.51	0.5623	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		469.97740	452.065	13.51	0.4377	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,570.58970	1,545.088	16.39	0.7217	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		1,884.37780	1,914.269	13.34	0.9145	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		61.97780	61.369	13.34	0.0855	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		644.95360	623.626	13.94	0.4783	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,747.50590	1,776.798	13.12	0.8988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		75.10590	73.898	13.12	0.1012	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,208.52570	1,231.492	12.78	0.7904	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		186.12570	178.592	12.78	0.2096	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		292.98970	297.988	16.39	0.2783	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		225.51830	216.425	12.76	0.2429	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		270.00260	274.754	16.68	0.2583	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,697.60260	1,671.854	16.68	0.7417	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,076.45640	1,097.536	12.76	0.7502	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		234.05640	224.636	12.76	0.2498	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		617.35360	626.526	13.94	0.5217	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		228.33940	219.139	12.76	0.2452	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		562.05220	570.453	14.23	0.4849	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		739.65220	717.553	14.23	0.5151	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,105.12210	1,126.636	12.76	0.7594	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		222.72210	213.736	12.76	0.2406	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,097.91830	1,119.326	12.76	0.7571	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,090.73940	1,112.039	12.76	0.7548	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call		755.66920	762.018	14.49	0.5126	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put		853.26920	829.918	14.49	0.4874	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	Call			752.12190	758.427	14.51	0.5106	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			846.83630	823.528	14.47	0.4855	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			859.72190	836.327	14.51	0.4894	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			547.37700	551.557	15.79	0.3904	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,354.97700	1,329.457	15.79	0.6096	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,264.16640	1,280.675	12.83	0.7370	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			311.76640	298.575	12.83	0.2630	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			759.23630	765.628	14.47	0.5145	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,174.95250	1,183.294	13.90	0.6268	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			652.35250	630.094	13.90	0.3732	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,170.45470	1,178.741	13.92	0.6249	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			657.85470	635.541	13.92	0.3751	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,165.97180	1,174.209	13.94	0.6231	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			663.37180	641.009	13.94	0.3769	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>85,171,098.20</b>	<b>5,887</b>	<b>376,244</b>
AUS / R	On	14/09/2015	Foreign Exchange Future			9.51120		9.52690			0.0000	38,044.80	4	2,319
AUS / R	On	11/12/2015	Foreign Exchange Future			9.61360		9.62990			0.0000	19,227.20	2	8,883
AUS / R	On	14/03/2016	Foreign Exchange Future			9.73410		9.75130			0.0000	19,468.20	2	1,975
AUS / R	On	13/06/2016	Foreign Exchange Future			9.85610		9.87280			0.0000	0.00	0	0
<b>Total AUS / R Future</b>												<b>76,740.20</b>	<b>8</b>	<b>13,177</b>
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			836.70620	851.798	15.57	0.9792	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.86070	3.225	15.44	0.0224	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			816.96070	832.025	15.44	0.9776	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.73100	3.109	15.50	0.0216	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			826.83100	841.909	15.50	0.9784	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.60620	2.998	15.57	0.0208	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.44070	1.421	18.71	0.0044	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,381.08670	2,364.754	19.14	0.9964	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.18670	1.154	19.14	0.0036	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,331.20750	2,314.880	18.92	0.9961	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.30750	1.281	18.92	0.0039	0.00	0	0
AUS / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,281.34070	2,265.021	18.71	0.9956	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			478.74160	464.781	11.77	0.6204	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			237.44160	240.681	11.77	0.3796	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			490.06130	475.974	11.75	0.6295	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			228.76130	231.874	11.75	0.3705	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			484.37610	470.353	11.76	0.6250	0.00	0	0
AUS / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			233.07610	236.253	11.76	0.3750	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			381.59840	372.397	13.35	0.4468	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			598.79840	606.297	13.35	0.5532	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			378.37420	369.200	13.37	0.4437	0.00	0	0
AUS / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			605.57420	613.100	13.37	0.5563	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			384.85270	375.621	13.32	0.4499	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			592.05270	599.521	13.32	0.5501	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>76,740.20</b>	<b>8</b>	<b>13,177</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.89280		9.93490			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.04430		10.08750			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			324.01750	287.608	11.70	0.8009	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			29.11750	34.808	11.70	0.1991	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			315.91400	279.828	11.71	0.7912	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			31.01400	37.028	11.71	0.2088	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			307.90130	272.151	11.72	0.7813	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			33.00130	39.351	11.72	0.2187	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			164.58960	150.484	14.25	0.3066	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			567.08960	596.184	14.25	0.6934	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			162.22620	148.286	14.28	0.3029	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			574.72620	603.986	14.28	0.6971	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			159.89760	146.119	14.31	0.2991	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			582.39760	611.819	14.31	0.7009	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			419.28300		417.30910			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			257.29910	259.273		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			257.31910	259.293		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			257.30910	259.283		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			13.38410		13.30210			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.64020		13.55680			0.0000	0.00	0	7,345
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,896</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			543.21880	613.690	12.88	0.9095	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			31.11880	19.590	12.88	0.0905	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	12.80	Call			534.58670	604.648	12.88	0.9058	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			32.48670	20.548	12.88	0.0942	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			526.00210	595.644	12.87	0.9020	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			33.90210	21.544	12.87	0.0980	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			269.66290	291.580	14.69	0.3879	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			722.86290	661.380	14.69	0.6121	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			275.05100	297.423	14.64	0.3942	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			708.25100	647.223	14.64	0.6058	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			272.34180	294.488	14.67	0.3910	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			715.54180	654.288	14.67	0.6090	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>0.00</b>	<b>0</b>	<b>8,896</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.01120		2.01200			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.02670		2.02800			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			329.26690	315.857	11.99	0.5756	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			209.26690	203.857	11.99	0.4244	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			277.09670	263.735	12.04	0.5138	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			257.09670	251.735	12.04	0.4862	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			392.35110	379.073	12.18	0.6339	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			172.35110	167.073	12.18	0.3661	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			732.71200	717.343	14.01	0.5576	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			552.71200	550.343	14.01	0.4424	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			845.18880	829.006	14.04	0.6072	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			465.18880	462.007	14.04	0.3928	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			787.72000	771.922	14.03	0.5825	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			507.72000	504.922	14.03	0.4175	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			1.92710		1.92250			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.96140		1.95680			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			1,827.72680	1,874.172	16.78	0.9894	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			2.72680	3.172	16.78	0.0106	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,728.20680	1,774.706	16.29	0.9874	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			3.20680	3.706	16.29	0.0126	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,628.79040	1,675.350	15.80	0.9851	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			3.79040	4.350	15.80	0.0149	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			943.81030	905.692	14.31	0.6049	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	1.99	Call			476.24510	486.495	14.06	0.4424	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			808.24510	772.495	14.06	0.5576	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			442.92860	451.956	14.18	0.4183	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			874.92860	837.956	14.18	0.5817	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			411.81030	419.692	14.31	0.3951	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			0.12540		0.12570			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12450		0.12460			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12350		0.12310			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			0.06490		0.06490			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06100		0.06120			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05820		0.05840			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			8.49410		8.51370			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.50390		8.52350			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.57780		8.59820			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.67040		8.69150			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			158.49760	142.146	11.27	0.7034	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			34.79760	38.047	11.27	0.2966	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			150.97620	134.910	11.21	0.6866	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			37.27620	40.810	11.21	0.3134	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			143.60370	127.836	11.15	0.6692	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			39.90370	43.736	11.15	0.3308	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			3.35390	2.573	12.55	0.0243	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			569.85390	588.673	12.55	0.9757	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			3.16220	2.426	12.61	0.0229	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			579.66220	598.526	12.61	0.9771	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.98180	2.287	12.66	0.0217	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			589.48180	608.387	12.66	0.9783	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			72.03340	67.574	12.31	0.2093	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			563.83340	579.774	12.31	0.7907	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			70.54970	66.166	12.34	0.2054	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			572.34970	588.366	12.34	0.7946	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			69.10000	64.790	12.38	0.2016	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	11/12/2015	Foreign Exchange Option	9.11	Put			580.90000	596.990	12.38	0.7984	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			175.97530	170.685	13.34	0.3179	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			624.47530	640.284	13.34	0.6821	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			173.78070	168.552	13.37	0.3145	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			632.28070	648.152	13.37	0.6855	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			171.64020	166.458	13.40	0.3112	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			640.14020	656.058	13.40	0.6888	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			1.10620		1.10410			0.0000	0.00	0	516
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10800		1.10580			0.0000	0.00	0	2,690
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11020		1.10810			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>3,206</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>3,206</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,684.19000		22,666.49000			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			4.39600		4.45120			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.34430		4.40130			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			20.78860	14.640	16.68	0.1478	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			179.58860	228.640	16.68	0.8522	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			24.77550	17.286	16.56	0.1699	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			163.57550	211.286	16.56	0.8301	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			22.71030	15.808	16.58	0.1580	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			171.51030	219.808	16.58	0.8420	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			119.86650	99.788	16.49	0.3776	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			208.56650	245.488	16.49	0.6224	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			116.05480	96.498	16.50	0.3685	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			214.75480	252.198	16.50	0.6315	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			112.33520	93.296	16.51	0.3596	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			221.03520	258.996	16.51	0.6404	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			1.61210		1.60920			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.57170		1.56980			0.0000	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total ZMW / R Future									0.00	0	130
Total ZMW / R									0.00	0	130
Total Futures									1158216753.20	87,663	1,081,325
Total Options									0.00	0	2,230,475
<b>Grand Total:</b>									<b>1,158,216,753.20</b>	<b>87,663</b>	<b>3,311,800</b>