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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/08/2015 Foreign Exchange Future			13.34090		13.23680			0.0000	16,009,080.00	1,200	0
\$ / R On 03/09/2015 Foreign Exchange Future			13.29080		13.23880			0.0000	0.00	0	0
\$ / R On 08/09/2015 Foreign Exchange Future			13.30050		13.24850			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.30440		13.25280			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.31420		13.26260			0.0000	381,997,712.20	28,691	547,977
\$ / R On 17/09/2015 Foreign Exchange Future			13.32150		13.26990			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.33620		13.34650			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.34110		13.28940			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.34850		13.29670			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.35340		13.30160			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.38430		13.33230			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.41980		13.36760			0.0000	14,761,780.00	1,100	350
\$ / R On 05/11/2015 Foreign Exchange Future			13.43890		13.38660			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.46780		13.41530			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.47020		13.41770			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.47510		13.42250			0.0000	0.00	0	8,000
\$ / R On 25/11/2015 Foreign Exchange Future			13.48710		13.43450			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.51870		13.46600			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.52610		13.47340			0.0000	110,021,297.40	8,134	202,257
\$ / R On 21/12/2015 Foreign Exchange Future			13.55070		13.49780			0.0000	0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.60710		13.55420			0.0000	0.00	0	1,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Future			13.64150		13.58850			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.68080		13.62770			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.69800		13.72960			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.71270		13.65950			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.74980		13.69660			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.75730		13.70400			0.0000	412,719.00	30	24,183
\$ / R	On	29/03/2016	Foreign Exchange Future			13.79450		13.74130			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.86410		13.81080			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.94120		13.88780			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.96640		13.91320			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.97420		13.92100			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.98460		13.93130			0.0000	0.00	0	14,960
\$ / R	On	28/06/2016	Foreign Exchange Future			14.02340		13.97020			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.09860		14.04530			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.13740		14.08410			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.17630		14.12300			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.22520		14.17210			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.23470		14.18160			0.0000	0.00	0	700
\$ / R	On	28/09/2016	Foreign Exchange Future			14.25610		14.20320			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.32250		14.27030			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.40080		14.34950			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.43880		14.38780			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.45060		14.39980			0.0000	0.00	0	0
Total \$ / R Future												523,202,588.60	39,155	806,110
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			936.82380	1,040.900	19.04	1.0000	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			0.02380	0.000	19.04	0.0000	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			258.14610	290.638	21.74	0.8541	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			39.34610	19.838	21.74	0.1459	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			250.19940	281.937	21.65	0.8460	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			41.39940	21.137	21.65	0.1540	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			343.51730	378.732	17.83	0.8473	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			45.01730	28.232	17.83	0.1527	0.00	0	3,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			187.03040	206.613	17.66	0.6410	0.00	0	1,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			118.53040	86.113	17.66	0.3590	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,094.81620	1,145.277	21.62	0.9943	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			2.01620	0.877	21.62	0.0057	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,062.70120	2,114.258	26.10	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.10120	0.058	26.10	0.0003	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,772.90750	1,824.377	24.51	0.9990	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.30750	0.177	24.51	0.0010	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,262.64690	2,314.227	27.19	0.9998	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.01000	0.004	28.71	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,282.64340	2,334.225	27.30	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.04340	0.025	27.30	0.0001	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,053.00980	996.335	21.43	0.9536	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	14.45	Call		11.03570	6.253	21.80	0.0290	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		1,198.43570	1,142.053	21.80	0.9710	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		2,702.60640	2,754.202	28.40	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.00640	0.002	28.40	0.0000	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,662.61000	2,714.204	28.71	1.0000	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put		198.92930	160.771	17.07	0.4627	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call		137.16550	144.586	17.66	0.4331	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put		274.56550	230.386	17.66	0.5669	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.07360	0.031	44.95	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		5,237.47360	5,185.831	44.95	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		15.60980	10.535	21.43	0.0464	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put		112.20770	84.068	16.49	0.3021	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call		245.81530	266.556	16.65	0.6543	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put		133.21530	102.356	16.65	0.3457	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		8.24140	3.943	22.12	0.0190	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put		1,325.64140	1,269.743	22.12	0.9810	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call		181.52930	194.971	17.07	0.5373	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		76.76700	54.237	16.17	0.2206	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call		299.58930	325.278	16.36	0.7316	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put		96.98930	71.078	16.36	0.2684	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call		32.05010	28.577	20.69	0.1113	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put		769.45010	714.377	20.69	0.8887	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call		274.80770	298.268	16.49	0.6979	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put		41.08070	26.153	15.72	0.1265	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		412.32220	446.907	15.84	0.8494	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		49.72220	32.707	15.84	0.1506	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call		194.42010	210.099	16.97	0.5644	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put		181.82010	145.899	16.97	0.4356	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call		339.36700	368.437	16.17	0.7794	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		17.09580	9.284	15.20	0.0546	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call		535.55700	577.371	15.36	0.9271	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put		22.95700	13.171	15.36	0.0729	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call		293.26290	318.391	16.39	0.7233	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		100.66290	74.191	16.39	0.2767	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		443.68070	480.353	15.72	0.8735	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		8.89290	5.445	15.53	0.0338	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		652.80830	699.992	15.33	0.9639	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		10.20830	5.792	15.33	0.0361	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		397.09340	430.602	15.91	0.8365	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		54.49340	36.402	15.91	0.1635	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		579.69580	623.484	15.20	0.9454	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		6.65040	4.048	16.52	0.0246	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		759.43940	808.366	16.42	0.9746	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		6.83940	4.166	16.42	0.0254	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		492.83390	532.435	15.52	0.9050	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		30.23390	18.235	15.52	0.0950	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		671.49290	719.645	15.53	0.9662	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		5.06950	3.066	17.52	0.0183	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		828.24010	877.619	17.12	0.9794	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		5.64010	3.419	17.12	0.0206	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		606.78300	651.633	15.10	0.9546	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		14.18300	7.433	15.10	0.0454	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		769.25040	818.248	16.52	0.9754	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		3.64400	2.189	18.81	0.0127	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		966.52410	1,016.561	18.51	0.9862	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		3.92410	2.361	18.51	0.0138	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call		720.26460	768.883	16.03	0.9712	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put		7.66460	4.683	16.03	0.0288	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call		867.66950	917.266	17.52	0.9817	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		2.61910	1.566	20.20	0.0088	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		1,065.68000	1,116.045	19.50	0.9895	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		3.08000	1.845	19.50	0.0105	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		788.89080	838.024	16.72	0.9768	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put		6.29080	3.824	16.72	0.0232	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		996.24400	1,046.389	18.81	0.9873	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		2.24000	1.336	20.89	0.0074	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		1,184.94100	1,235.597	20.69	0.9922	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		2.34100	1.397	20.69	0.0078	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		877.53810	927.184	17.62	0.9822	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		4.93810	2.984	17.62	0.0178	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		1,135.21910	1,185.766	20.20	0.9912	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		1.00280	0.588	22.81	0.0032	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		1,264.56730	1,315.372	21.49	0.9936	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		1.96730	1.172	21.49	0.0064	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		1,035.90760	1,086.184	19.20	0.9886	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		3.30760	1.984	19.20	0.0114	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		1,204.84000	1,255.536	20.89	0.9926	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		0.46820	0.271	23.90	0.0015	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,643.10530	1,694.492	23.80	0.9984	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		0.50530	0.292	23.80	0.0016	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		1,165.04770	1,215.662	20.50	0.9919	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		2.44770	1.462	20.50	0.0081	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,463.60280	1,514.788	22.81	0.9968	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		0.31950	0.184	24.45	0.0010	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		1,752.93190	1,804.391	24.40	0.9989	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		0.33190	0.191	24.40	0.0011	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		1,224.74420	1,275.478	21.09	0.9930	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		2.14420	1.278	21.09	0.0070	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		1,663.06820	1,714.470	23.90	0.9985	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put		0.11790	0.067	25.88	0.0004	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		1,972.74290	2,024.282	25.60	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put		0.14290	0.082	25.60	0.0005	0.00	0	50,000

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			1,513.42920	1,564.684	23.08	0.9973	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.82920	0.484	23.08	0.0027	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,762.91950	1,814.384	24.45	0.9990	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.04690	0.027	27.19	0.0002	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,092.69020	2,144.251	26.26	0.9997	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.09020	0.051	26.26	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,722.97220	1,774.414	24.23	0.9988	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.37220	0.214	24.23	0.0012	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			2,022.71790	2,074.267	25.88	0.9996	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			359.11640	389.259	16.41	0.7604	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			89.21640	67.759	16.41	0.2396	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			372.76800	403.856	16.35	0.7744	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			82.86800	62.356	16.35	0.2256	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			0.00000	73.445	20.06	0.2005	264,400.56	3,600	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			0.00000	667.245	20.06	0.7995	2,402,080.56	3,600	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			345.76260	374.795	16.49	0.6779	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			146.36260	123.695	16.49	0.3221	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,496.77040	2,548.542	21.82	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.07040	0.042	21.82	0.0002	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,146.93200	2,198.647	20.54	0.9993	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.23200	0.147	20.54	0.0007	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,897.23980	1,948.860	19.63	0.9983	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,503.74920	3,452.162	28.71	0.9978	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.53980	0.360	19.63	0.0017	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			264.77420	288.799	16.84	0.5595	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			238.07420	210.299	16.84	0.4405	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			77.81920	82.920	20.11	0.2040	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			781.11920	734.420	20.11	0.7960	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.44920	0.662	28.71	0.0022	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			565.45210	604.454	15.30	0.8381	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			63.85210	51.054	15.30	0.1619	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			564.31970	600.547	15.51	0.7728	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			112.01970	96.247	15.51	0.2272	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			20.19130	15.185	29.55	0.0263	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,632.59130	3,575.385	29.55	0.9737	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,568.97630	2,620.921	20.36	0.9967	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.37630	1.121	20.36	0.0033	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,219.90070	2,271.610	18.59	0.9944	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			2.30070	1.809	18.59	0.0056	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			293.87470	315.114	17.77	0.4557	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			486.27470	455.314	17.77	0.5443	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			770.53330	811.170	15.17	0.8119	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			103.93330	92.270	15.17	0.1881	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			584.56650	618.759	15.93	0.6998	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			197.96650	179.859	15.93	0.3002	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			548.19050	579.754	16.34	0.6383	0.00	0	12,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			282.89050	261.955	16.34	0.3617	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			542.27700	573.571	16.42	0.6305	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			294.57700	273.371	16.42	0.3695	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			566.19740	597.509	16.33	0.6428	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			283.69740	262.409	16.33	0.3572	0.00	0	8,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			753.11470	789.644	15.35	0.7538	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			168.61470	152.544	15.35	0.2462	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			702.88610	738.017	15.61	0.7239	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			198.38610	180.917	15.61	0.2761	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			644.06600	677.522	15.93	0.6860	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,068.21980	4,007.192	31.48	0.9462	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,638.42150	2,690.005	18.97	0.9930	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			3.92150	2.905	18.97	0.0070	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,291.13480	2,342.055	17.71	0.9880	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			6.63480	4.956	17.71	0.0120	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			642.98100	611.254	18.22	0.5626	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			912.31860	951.591	14.96	0.8265	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			107.81860	94.491	14.96	0.1735	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			313.92430	332.403	18.62	0.4019	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			729.42430	695.303	18.62	0.5981	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			52.71980	44.292	31.48	0.0538	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			388.50530	364.759	16.91	0.4271	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			450.56820	478.043	17.23	0.5369	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			446.06820	420.943	17.23	0.4631	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			372.10850	394.675	17.96	0.4625	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			587.60850	557.575	17.96	0.5375	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			347.48100	368.354	18.22	0.4374	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			239.56600	220.422	15.93	0.3140	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			534.46930	564.632	16.61	0.6063	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			339.96930	317.532	16.61	0.3937	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			529.70540	559.719	16.65	0.6025	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			345.20540	322.619	16.65	0.3975	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			493.00530	521.859	16.91	0.5729	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,191.60910	1,232.525	14.50	0.8936	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			65.60910	53.825	14.50	0.1064	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			366.18520	344.805	16.65	0.3904	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			575.44540	606.385	16.75	0.5994	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			382.04540	360.285	16.75	0.4006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			522.12940	551.608	17.12	0.5591	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			448.72940	425.508	17.12	0.4409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			692.59430	726.598	16.03	0.6791	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			269.19430	250.498	16.03	0.3209	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			665.38410	698.691	16.18	0.6616	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			291.98410	272.592	16.18	0.3384	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			613.89610	645.864	16.50	0.6268	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			340.49610	319.764	16.50	0.3732	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		805.20450	841.975	15.43	0.7453	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		191.80450	175.875	15.43	0.2547	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		780.26970	816.443	15.56	0.7315	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		206.86970	190.343	15.56	0.2685	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		720.80360	755.518	15.87	0.6967	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		247.40360	229.418	15.87	0.3033	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		991.51580	1,030.576	14.97	0.8253	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		118.11580	104.476	14.97	0.1747	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		872.32220	911.420	15.25	0.7775	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		158.92220	145.320	15.25	0.2225	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		843.86460	883.065	15.32	0.7648	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		170.46460	156.965	15.32	0.2352	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,022.60390	1,061.750	14.90	0.8364	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		109.20390	95.650	14.90	0.1636	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,014.78570	1,053.906	14.92	0.8337	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		111.38570	97.806	14.92	0.1663	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,006.99850	1,046.097	14.94	0.8309	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		113.59850	99.997	14.94	0.1691	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,340.52030	1,383.193	14.35	0.9222	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		47.12030	37.093	14.35	0.0778	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,322.88090	1,364.413	14.29	0.9198	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		49.48090	38.313	14.29	0.0802	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,070.15410	1,109.499	14.80	0.8525	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		96.75410	83.400	14.80	0.1475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,411.93700	1,458.684	14.57	0.9312	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		38.53700	32.584	14.57	0.0688	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,367.14450	1,411.435	14.43	0.9257	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		43.74450	35.335	14.43	0.0743	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,358.24870	1,402.012	14.40	0.9246	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		44.84870	35.912	14.40	0.0754	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,553.88610	1,601.640	15.00	0.9455	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		30.48610	25.540	15.00	0.0545	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,506.36030	1,553.803	14.85	0.9411	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		32.96030	27.703	14.85	0.0589	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,468.48230	1,515.662	14.74	0.9373	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		35.08230	29.562	14.74	0.0627	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,745.70070	1,794.537	15.56	0.9602	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		22.30070	18.437	15.56	0.0398	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,697.51560	1,746.104	15.42	0.9569	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		24.11560	20.004	15.42	0.0431	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,601.59540	1,649.644	15.14	0.9496	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		28.19540	23.544	15.14	0.0504	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,086.28300	2,136.497	16.55	0.9772	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		12.88300	10.397	16.55	0.0228	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,891.03180	1,940.529	15.98	0.9686	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		17.63180	14.429	15.98	0.0314	0.00	0	800

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			1,881.31020	1,930.767	15.96	0.9681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			17.91020	14.667	15.96	0.0319	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,529.74090	2,581.051	17.82	0.9890	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			6.34090	4.951	17.82	0.0110	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,480.26220	2,531.479	17.68	0.9881	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			6.86220	5.379	17.68	0.0119	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,282.80680	2,333.583	17.11	0.9835	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			9.40680	7.483	17.11	0.0165	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,323.74350	4,376.344	23.05	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.34350	0.244	23.05	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,273.80380	4,326.388	23.05	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.40380	0.288	23.05	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,223.87350	4,276.440	23.05	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.47350	0.340	23.05	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			104.47290	106.289	24.51	0.1283	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,431.07290	2,380.189	24.51	0.8717	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			82.43970	78.690	26.94	0.0927	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,109.03970	3,052.590	26.94	0.9073	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			5.58880	4.817	31.81	0.0068	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,302.18880	7,248.717	31.81	0.9932	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			183.37100	191.736	21.67	0.2260	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,549.97100	1,505.636	21.67	0.7740	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			168.65810	176.025	22.07	0.2086	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,665.25810	1,619.925	22.07	0.7914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			165.48850	172.582	22.15	0.2048	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,692.08850	1,646.482	22.15	0.7952	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			251.07790	264.413	20.19	0.3037	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,147.67790	1,108.313	20.19	0.6963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			245.87810	258.830	20.28	0.2979	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,172.47810	1,132.730	20.28	0.7021	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			229.50960	241.246	20.60	0.2796	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,256.10960	1,215.146	20.60	0.7204	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			425.25820	449.878	17.94	0.4775	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			611.85820	583.778	17.94	0.5225	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			328.12370	346.788	19.02	0.3850	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			854.72370	820.688	19.02	0.6150	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			263.76830	278.028	19.97	0.3176	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			1,090.36830	1,051.928	19.97	0.6824	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			505.47500	534.487	17.25	0.5460	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			472.07500	448.387	17.25	0.4540	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			482.00540	509.828	17.43	0.5267	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			508.60540	483.728	17.43	0.4733	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			445.62440	471.402	17.75	0.4955	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			572.22440	545.302	17.75	0.5045	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			589.58520	620.905	16.65	0.6096	0.00	0	201
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			322.06260	340.164	19.36	0.3632	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	21/12/2015	Foreign Exchange Option	14.15	Put		974.26260	939.464	19.36	0.6368	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call		68.78340	65.768	31.57	0.0675	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put		4,440.98340	4,385.068	31.57	0.9325	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call		2,702.88840	2,755.047	17.80	0.9906	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put		5.08840	4.347	17.80	0.0094	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call		2,366.96930	2,418.318	16.91	0.9837	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put		9.16930	7.618	16.91	0.0163	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call		2,357.12750	2,408.450	16.89	0.9835	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put		9.32750	7.750	16.89	0.0165	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call		874.31910	912.439	15.64	0.7205	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put		250.11910	235.339	15.64	0.2795	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call		355.83850	375.117	20.05	0.3440	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put		1,247.33850	1,213.617	20.05	0.6560	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call		1,829.00040	1,878.465	15.23	0.9381	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put		40.50040	36.965	15.23	0.0619	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call		895.27690	933.975	15.70	0.7100	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put		276.77690	262.475	15.70	0.2900	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call		818.49220	855.437	16.12	0.6691	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put		339.99220	323.937	16.12	0.3309	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call		252.88440	266.067	22.30	0.2375	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put		2,025.18440	1,985.267	22.30	0.7625	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call		2,062.39770	2,110.215	15.26	0.9515	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put		34.69770	29.415	15.26	0.0485	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call		0.00000	585.874	18.40	0.4722	2,109,146.04	3,600	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put		0.00000	817.874	18.40	0.5278	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call		1,913.29950	1,960.503	15.20	0.9290	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put		53.79950	47.803	15.20	0.0710	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call		361.37230	380.696	20.76	0.3183	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put		1,541.87230	1,507.996	20.76	0.6817	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call		1,333.53550	1,377.387	15.03	0.8172	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put		166.93550	157.587	15.03	0.1828	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,321.06670	2,281.247	22.75	0.7667	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call		2,673.70830	2,723.785	15.87	0.9740	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put		19.70830	16.485	15.87	0.0260	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		2,196.55070	2,245.273	15.47	0.9451	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		42.55070	37.973	15.47	0.0549	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,467.55370	1,435.261	20.38	0.6524	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		2,149.77060	2,198.366	15.43	0.9412	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put		45.77060	41.066	15.43	0.0588	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call		55.65210	60.154	30.16	0.0511	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put		6,581.65210	6,532.854	30.16	0.9489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		275.06670	288.547	22.75	0.2333	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		1,050.25090	1,023.746	19.01	0.5646	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		236.41590	247.487	23.66	0.2010	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		2,682.41590	2,640.187	23.66	0.7990	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call		211.55980	218.497	24.46	0.1776	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	16.50	Put			3,007.55980	2,961.197	24.46	0.8224	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			421.55370	442.561	20.38	0.3476	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			608.47670	589.228	17.25	0.4273	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			394.26090	413.796	20.76	0.3269	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,590.26090	1,556.496	20.76	0.6731	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			335.35520	352.393	21.66	0.2816	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,901.35520	1,865.093	21.66	0.7184	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			544.25090	571.046	19.01	0.4354	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			247.15290	237.046	15.41	0.2435	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			518.32500	543.988	19.27	0.4175	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,124.32500	1,096.689	19.27	0.5825	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			453.68930	476.372	19.98	0.3714	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,339.68930	1,309.072	19.98	0.6286	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			762.47670	796.528	17.25	0.5727	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			112.26110	106.379	14.91	0.1337	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			683.93700	716.259	17.85	0.5255	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			739.93700	718.959	17.85	0.4745	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			623.19140	653.224	18.32	0.4876	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			859.19140	835.924	18.32	0.5124	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,151.15290	1,194.346	15.41	0.7565	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			85.49240	79.866	15.08	0.1048	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,053.86680	1,096.759	15.64	0.7207	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			299.86680	289.459	15.64	0.2793	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			888.75730	926.107	16.40	0.6430	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			444.75730	428.807	16.40	0.3570	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,556.26110	1,603.679	14.91	0.8663	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			74.77480	69.312	15.16	0.0928	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,327.05100	1,370.963	15.03	0.8130	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			173.05100	163.663	15.03	0.1870	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,191.81390	1,235.154	15.32	0.7705	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			227.81390	217.854	15.32	0.2295	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,739.49240	1,787.166	15.08	0.8952	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			60.84530	55.678	15.28	0.0768	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,730.63180	1,778.290	15.07	0.8939	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			86.63180	80.990	15.07	0.1061	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,686.52620	1,734.113	15.03	0.8874	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			92.52620	86.813	15.03	0.1126	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,828.77480	1,876.612	15.16	0.9072	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			70.81870	65.429	15.19	0.0883	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,783.98180	1,831.733	15.12	0.9013	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			79.98180	74.433	15.12	0.0987	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,748.36580	1,796.054	15.09	0.8964	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			84.36580	78.754	15.09	0.1036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,964.84530	2,012.978	15.28	0.9232	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,937.43850	1,985.506	15.25	0.9202	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			63.43850	58.206	15.25	0.0798	0.00	0	1,204

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	11.91	Call			1,864.81870	1,912.729	15.19	0.9117	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,007.58780	2,055.238	15.24	0.9200	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			66.28780	60.738	15.24	0.0800	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			371.19190	388.839	21.46	0.2969	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,879.89190	1,844.339	21.46	0.7031	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			372.30170	387.782	22.10	0.2770	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,221.50170	2,183.682	22.10	0.7230	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,086.11770	2,134.779	15.24	0.9144	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			75.31770	70.679	15.24	0.0856	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,172.50560	2,222.397	15.25	0.9094	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			84.70560	81.197	15.25	0.0906	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			375.60030	389.230	22.81	0.2594	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,617.80030	2,578.030	22.81	0.7406	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			139.92250	135.050	15.01	0.1368	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			490.89810	509.246	21.35	0.3277	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,027.69810	1,992.846	21.35	0.6723	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,853.12250	1,901.450	15.01	0.8632	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,122.31770	1,160.149	16.24	0.6618	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			501.31770	485.949	16.24	0.3382	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,117.61210	1,155.327	16.26	0.6597	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			506.61210	491.127	16.26	0.3403	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,127.04920	1,165.001	16.21	0.6639	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			496.04920	480.801	16.21	0.3361	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,133.73390	1,171.148	16.21	0.6631	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			502.43390	486.548	16.21	0.3369	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,129.02590	1,166.310	16.24	0.6610	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			507.72590	491.710	16.24	0.3390	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			604.33610	627.150	20.21	0.3915	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,603.03610	1,572.550	20.21	0.6085	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			0.00000	1,339.020	15.64	0.7243	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			0.00000	354.420	15.64	0.2757	265,814.70	750	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,138.46760	1,176.388	16.19	0.6652	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			497.16760	481.788	16.19	0.3348	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			0.00000	411.606	22.90	0.2637	308,704.65	750	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			0.00000	2,657.006	22.90	0.7363	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,907.51220	1,956.988	15.06	0.8673	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			136.21220	132.388	15.06	0.1327	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,264.68200	2,313.299	15.19	0.9063	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			94.48200	89.899	15.19	0.0937	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			384.32450	398.193	23.59	0.2468	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,034.12450	2,994.793	23.59	0.7532	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			407.48200	418.864	24.76	0.2394	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,492.18200	3,450.264	24.76	0.7606	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,347.26390	2,395.515	15.14	0.9044	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			101.96390	96.915	15.14	0.0956	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,655.11970	1,701.543	15.02	0.7900	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			271.01970	264.143	15.02	0.2100	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			627.65080	651.027	21.23	0.3639	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,063.55080	2,033.627	21.23	0.6361	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,431.69410	2,480.127	15.09	0.9027	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			108.69410	103.827	15.09	0.0973	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			447.08930	452.505	26.26	0.2359	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,024.08930	3,976.205	26.26	0.7641	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,404.45640	1,444.360	16.21	0.6876	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			532.35640	519.160	16.21	0.3124	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,399.31730	1,439.241	16.23	0.6858	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			537.21730	524.041	16.23	0.3142	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,409.61240	1,449.508	16.18	0.6893	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			527.51240	514.308	16.18	0.3107	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,421.54300	1,460.975	16.20	0.6901	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			529.94300	516.275	16.20	0.3099	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,416.43020	1,455.834	16.22	0.6883	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			534.83020	521.134	16.22	0.3117	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,411.33960	1,450.711	16.24	0.6866	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			539.73960	526.011	16.24	0.3134	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,521.72870	2,569.119	15.11	0.9002	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			118.52870	113.019	15.11	0.0998	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			485.95330	498.305	27.67	0.2371	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,532.75330	4,492.205	27.67	0.7629	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			492.30690	511.220	28.37	0.2315	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,992.00690	4,958.720	28.37	0.7685	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,596.06410	2,642.618	15.11	0.8986	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			125.76410	120.118	15.11	0.1014	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,681.11140	2,729.102	15.12	0.8970	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			131.61140	128.302	15.12	0.1030	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			461.61060	474.752	28.06	0.2135	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,512.11060	5,473.952	28.06	0.7865	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,058.16560	2,104.070	15.60	0.7982	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			320.36560	315.270	15.60	0.2018	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,050.99610	2,096.903	15.60	0.7968	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			323.19610	318.103	15.60	0.2032	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,065.34670	2,111.253	15.59	0.7995	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			317.54670	312.453	15.59	0.2005	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,666.00990	1,708.905	16.49	0.7022	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			576.20990	568.305	16.49	0.2978	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			424.66160	446.385	27.74	0.2011	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,834.86160	5,805.785	27.74	0.7989	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,739.40600	2,786.099	15.20	0.8951	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			139.60600	135.499	15.20	0.1049	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,676.45130	1,719.327	16.45	0.7053	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			566.65130	558.727	16.45	0.2947	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,671.22070	1,714.106	16.47	0.7037	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	Put			571.42070	563.506	16.47	0.2963	0.00	0	0
Total \$ / R Option												5,350,146.51	12,300	2,019,192
Total \$ / R												528,552,735.11	51,455	2,825,302
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			13.31420		13.26260				0.0000	1,344,734.20	101	1,377
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			13.52610		13.47340				0.0000	770,987.70	57	304
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			13.75730		13.70400				0.0000	0.00	0	213
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.98460		13.93130				0.0000	0.00	0	7
Total \$ / R MAXI Future												2,115,721.90	158	1,901
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			157,325.98930	162,458.348	23.41	0.9979	0.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			65.98930	38.348	23.41	0.0021	0.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			156,328.55070	161,459.866	23.36	0.9978	0.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			68.55070	39.866	23.36	0.0022	0.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			155,331.21410	160,461.445	23.30	0.9977	0.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			71.21410	41.445	23.30	0.0023	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			2,607.64200	2,170.319	15.28	0.0466	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			163,988.70130	168,815.929	15.25	0.9526	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			2,648.70130	2,205.929	15.25	0.0474	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			165,907.21490	170,745.208	15.31	0.9541	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			2,567.21490	2,135.208	15.31	0.0459	0.00	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			164,947.64200	169,780.319	15.28	0.9534	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			144,833.34190	149,340.907	14.81	0.8459	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			13,433.34190	12,610.907	14.81	0.1541	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			144,056.20090	148,505.616	14.80	0.8442	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			13,656.20090	12,775.616	14.80	0.1558	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			143,281.56850	147,726.698	14.82	0.8422	0.00	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			13,881.56850	12,996.698	14.82	0.1578	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			107,010.99460	110,573.131	16.60	0.6344	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			57,880.99460	56,113.131	16.60	0.3656	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			106,575.15950	110,124.311	16.62	0.6324	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			58,445.15950	56,664.311	16.62	0.3676	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			106,141.74060	109,678.385	16.65	0.6303	0.00	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			59,011.74060	57,218.385	16.65	0.3697	0.00	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												2,115,721.90	158	1,901
£ / R	On	14/09/2015	Foreign Exchange Future			20.46990		20.35530			0.0000	25,014,217.80	1,222	33,349
£ / R	On	11/12/2015	Foreign Exchange Future			20.78600		20.66930			0.0000	49,470,680.00	2,380	8,297
£ / R	On	14/03/2016	Foreign Exchange Future			21.13280		21.01360			0.0000	2,113,280.00	100	1,522
£ / R	On	13/06/2016	Foreign Exchange Future			21.47520		21.35440			0.0000	0.00	0	200
Total £ / R Future												76,598,177.80	3,702	43,368

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	10.98	Call			9,375.30000	9,489.900	47.16	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	47.16	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,356.74000	2,470.439	22.97	0.9980	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			1.44000	0.539	22.97	0.0020	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,197.38220	2,310.683	22.31	0.9971	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			2.08220	0.783	22.31	0.0029	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,422.43530	1,533.282	18.02	0.9868	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			7.13530	3.382	18.02	0.0132	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,412.54970	1,523.344	17.96	0.9865	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			7.24970	3.444	17.96	0.0135	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,402.66660	1,513.407	17.90	0.9862	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			7.36660	3.507	17.90	0.0138	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			201.76100	224.558	14.95	0.4858	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			346.46100	254.658	14.95	0.5142	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,859.04250	1,971.510	20.71	0.9940	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			3.74250	1.610	20.71	0.0060	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,447.41540	1,542.171	14.56	0.8251	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			178.11540	156.171	14.56	0.1749	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			656.63810	717.200	16.19	0.5207	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			757.33810	701.200	16.19	0.4793	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,219.58070	2,330.862	14.71	0.9379	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			50.28070	44.862	14.71	0.0621	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,210.00550	2,321.246	14.69	0.9373	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			50.70550	45.246	14.69	0.0627	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			367.12360	403.093	18.22	0.3243	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,517.82360	1,437.094	18.22	0.6757	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,037.47100	1,116.215	15.09	0.6995	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			368.17100	330.215	15.09	0.3005	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			854.48140	926.912	15.56	0.6220	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			515.18140	470.912	15.56	0.3780	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,547.28510	2,659.731	15.57	0.9537	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			37.98510	33.731	15.57	0.0463	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,229.16130	2,340.482	14.74	0.9384	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			49.86130	44.482	14.74	0.0616	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			436.59730	478.521	17.60	0.3758	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,267.29730	1,192.521	17.60	0.6242	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,829.41320	2,942.615	16.31	0.9638	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			30.11320	26.615	16.31	0.0362	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,040.27550	2,142.139	14.59	0.8278	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			236.67550	219.339	14.59	0.1722	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,055.88360	2,157.922	14.59	0.8304	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			232.28360	215.122	14.59	0.1696	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,048.07420	2,150.023	14.59	0.8291	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			234.47420	217.223	14.59	0.1709	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,595.58950	1,677.495	15.23	0.6584	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			751.18950	712.296	15.23	0.3416	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	20.49	Call			1,605.52960	1,687.724	15.20	0.6612	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			741.12960	702.524	15.20	0.3388	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,600.55120	1,682.601	15.22	0.6598	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			746.15120	707.401	15.22	0.3402	0.00	0	0
Total £ / R Option												0.00	0	121,580
Total £ / R												76,598,177.80	3,702	164,948
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10980		0.10960			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11173		0.11152			0.0000	0.00	0	6,876
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11389		0.11368			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,900
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			138.59810	127.507	15.98	0.4832	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			178.29810	147.407	15.98	0.5168	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,960.30230	1,980.104	25.62	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00230	0.004	25.62	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			961.04580	980.900	19.14	0.9940	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.74580	0.800	19.14	0.0060	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,154.72350	2,176.826	18.03	0.9897	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			2.22350	3.826	18.03	0.0103	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,183.55440	1,192.949	13.57	0.9432	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			31.05440	19.950	13.57	0.0568	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			469.09740	464.940	15.92	0.5900	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			316.59740	291.940	15.92	0.4100	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,438.17470	1,449.458	14.48	0.8996	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			70.47470	60.158	14.48	0.1004	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			734.15940	736.586	15.87	0.6396	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			366.45940	347.286	15.87	0.3604	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			383.16850	381.177	18.76	0.3778	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,015.46850	991.877	18.76	0.6222	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,900
€ / R	On	14/09/2015	Foreign Exchange Future			14.90860		14.88680			0.0000	10,704,374.80	718	33,592
€ / R	On	21/09/2015	Foreign Exchange Future			14.92870		14.90700			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.03210		15.00970			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.16890		15.14580			0.0000	57,232,259.70	3,773	64,519
€ / R	On	25/01/2016	Foreign Exchange Future			15.30600		15.28250			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.45710		15.43310			0.0000	633,741.10	41	3,617
€ / R	On	13/06/2016	Foreign Exchange Future			15.74690		15.72220			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.06980		16.04500			0.0000	0.00	0	0
Total € / R Future												68,570,375.60	4,532	101,978

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		1,886.98960	1,909.079	24.79	0.9978	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put		0.18960	0.479	24.79	0.0022	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call		1,857.03900	1,879.129	24.65	0.9976	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call		374.75670	384.824	16.69	0.7441	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put		87.95670	76.224	16.69	0.2559	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call		201.86380	207.071	17.41	0.5136	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		0.08400	0.344	25.28	0.0016	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		1,966.89940	1,988.968	25.19	0.9983	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		0.09940	0.368	25.19	0.0017	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call		91.30880	90.661	18.73	0.2746	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put		454.50880	432.061	18.73	0.7254	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call		89.17590	88.427	18.76	0.2691	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put		0.23900	0.529	24.65	0.0024	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call		544.18330	557.974	16.17	0.8761	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put		37.38330	29.374	16.17	0.1239	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		0.01330	0.178	26.26	0.0008	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		1,986.88400	2,008.944	25.28	0.9984	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put		462.37590	439.827	18.76	0.7309	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put		215.06380	198.471	17.41	0.4864	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call		93.49010	92.945	18.69	0.2802	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put		446.69010	424.345	18.69	0.7198	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call		2,626.80010	2,648.641	28.42	0.9998	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put		0.00010	0.041	28.42	0.0002	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		2,186.81330	2,208.778	26.26	0.9992	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call		613.96450	632.463	16.14	0.8551	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put		46.96450	43.763	16.14	0.1449	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call		605.79200	624.188	16.16	0.8507	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put		48.79200	45.488	16.16	0.1493	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call		274.02400	285.684	17.15	0.5592	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put		217.02400	206.984	17.15	0.4408	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call		622.18880	640.787	16.12	0.8595	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put		45.18880	42.087	16.12	0.1405	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		780.53520	800.116	15.74	0.7835	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		120.83520	118.016	15.74	0.2165	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		436.60390	453.270	16.87	0.5582	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		346.90390	341.170	16.87	0.4418	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call		795.14740	814.813	15.70	0.7907	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put		115.44740	112.713	15.70	0.2093	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call		787.82070	807.445	15.72	0.7871	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		118.12070	115.345	15.72	0.2129	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		1.56310	1.420	22.50	0.0026	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		2,117.95570	2,140.249	16.54	0.9612	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		22.15570	21.349	16.54	0.0388	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		1,327.75160	1,349.780	15.13	0.8712	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		81.95160	80.880	15.13	0.1288	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		459.81200	452.669	16.61	0.4349	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	15.29	Call		481.29370	494.942	17.24	0.4834	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		625.49370	616.042	17.24	0.5166	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		203.78360	209.540	20.29	0.2325	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,557.98360	1,540.640	20.29	0.7675	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		4,197.36310	4,220.320	22.50	0.9974	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		164.76920	162.485	15.33	0.2211	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		604.84550	620.967	16.57	0.5711	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		449.04550	442.067	16.57	0.4289	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		600.21120	616.250	16.59	0.5681	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		454.41120	447.350	16.59	0.4319	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		595.61200	611.569	16.61	0.5651	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		1,010.56920	1,031.385	15.33	0.7789	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		808.03150	826.670	16.07	0.6185	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		445.53150	440.670	16.07	0.3815	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		969.38850	990.287	15.43	0.6975	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		306.88850	304.287	15.43	0.3025	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		963.56410	984.393	15.46	0.6948	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		311.06410	308.393	15.46	0.3052	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		843.25370	862.448	15.92	0.6368	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		410.75370	406.448	15.92	0.3632	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		975.24420	996.212	15.41	0.7001	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		302.74420	300.212	15.41	0.2999	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call		2,428.78440	2,455.946	15.54	0.9386	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		45.68440	48.846	15.54	0.0614	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		2,289.10670	2,316.354	15.40	0.9272	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		56.00670	59.254	15.40	0.0728	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,709.61910	1,736.187	14.80	0.8569	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		126.51910	129.087	14.80	0.1431	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call		587.96890	601.577	17.98	0.4316	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put		1,104.86890	1,094.476	17.98	0.5684	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		534.82560	547.381	18.40	0.3983	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,251.72560	1,240.281	18.40	0.6017	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		498.82810	510.691	18.71	0.3750	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,365.72810	1,353.591	18.71	0.6250	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,564.63920	1,590.688	14.85	0.8276	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		161.53920	163.588	14.85	0.1724	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		990.90610	1,011.715	15.74	0.6465	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		457.80610	454.615	15.74	0.3535	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call		918.20540	937.864	16.07	0.6124	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put		535.10540	530.763	16.07	0.3876	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call		1,595.81180	1,621.989	14.82	0.8346	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put		152.71180	154.889	14.82	0.1654	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call		1,587.98700	1,614.131	14.83	0.8329	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put		154.88700	157.031	14.83	0.1671	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call		1,580.18090	1,606.297	14.83	0.8312	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put		157.08090	159.197	14.83	0.1688	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			1,125.30020	1,146.453	16.09	0.6147	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			663.10020	659.553	16.09	0.3853	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			860.79400	879.090	17.53	0.4965	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			657.51130	654.023	16.07	0.3835	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,098.59400	1,092.190	17.53	0.5035	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,753.27830	1,781.605	14.65	0.8054	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			231.07830	234.705	14.65	0.1946	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,134.13850	1,155.414	16.05	0.6183	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			651.93850	648.514	16.05	0.3817	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,129.71130	1,150.923	16.07	0.6165	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,604.59790	1,630.402	15.39	0.7026	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			519.59790	520.602	15.39	0.2974	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,615.92360	1,641.937	15.36	0.7057	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			510.92360	512.137	15.36	0.2943	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,610.24810	1,636.160	15.38	0.7041	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			515.24810	516.360	15.38	0.2959	0.00	0	0
Total € / R Option												0.00	0	294,140
Total € / R												68,570,375.60	4,532	396,118
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.44770		9.47170			0.0000	9,542,177.00	1,010	2,309
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.55460		9.57830			0.0000	4,777,300.00	500	9,383
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.67740		9.70050			0.0000	0.00	0	2,050
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.80210		9.82560			0.0000	0.00	0	0
Total AU\$ / R Future												14,319,477.00	1,510	13,742
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.16660	2.190	21.63	0.0156	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			890.46660	914.490	21.63	0.9844	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			2.32730	2.312	21.40	0.0165	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			870.62730	894.612	21.40	0.9835	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			2.24530	2.249	21.52	0.0160	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			880.54530	904.549	21.52	0.9840	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			733.66980	760.910	16.66	0.7575	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.52460	1.336	19.25	0.0043	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,329.50880	2,305.609	19.57	0.9967	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.20880	1.009	19.57	0.0033	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,279.65770	2,255.761	19.41	0.9963	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.35770	1.162	19.41	0.0037	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,229.82460	2,205.936	19.25	0.9957	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			428.88700	422.260	13.91	0.6569	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			150.58700	167.660	13.91	0.3431	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			271.26440	273.208	14.63	0.4910	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			292.96440	318.608	14.63	0.5090	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			111.96980	115.510	16.66	0.2425	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			277.03700	295.323	13.47	0.4064	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			472.41410	467.846	13.49	0.5894	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			281.91410	300.446	13.49	0.4106	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			482.70600	477.646	13.45	0.5978	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			272.20600	290.246	13.45	0.4022	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			477.53700	472.723	13.47	0.5936	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			664.91460	695.759	15.53	0.5534	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			407.40130	414.809	15.55	0.4440	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			671.80130	702.709	15.55	0.5560	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			404.31500	411.789	15.58	0.4413	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			678.71500	709.689	15.58	0.5587	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			410.51460	417.859	15.53	0.4466	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												14,319,477.00	1,510	14,345
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.00650		10.02770			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.16380		10.18530			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			406.07280	384.541	16.12	0.8845	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			18.37280	18.041	16.12	0.1155	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			397.28310	375.829	16.13	0.8779	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			19.58310	19.329	16.13	0.1221	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			388.55740	367.190	16.14	0.8710	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			20.85740	20.690	16.14	0.1290	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			229.41620	228.605	16.95	0.3791	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			534.11620	554.805	16.95	0.6209	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			226.64320	225.854	16.98	0.3754	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			541.34320	562.054	16.98	0.6246	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			223.90760	223.135	17.02	0.3717	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			548.60760	569.335	17.02	0.6283	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future					0.00000			0.0000	0.00	0	24,000
Total CF CANDCO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			160.01000	160.010		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			159.99000	159.990		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			160.00000	160.000		0.0000	0.00	0	0
Total CF CANDCO CAGH Option												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 CF CANDO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.78700		13.80960			0.0000	124,083.00	9	1,544
CHF / R	On	11/12/2015	Foreign Exchange Future			14.05210		14.07460			0.0000	0.00	0	7,345
Total CHF / R Future												124,083.00	9	8,889
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,026.47660	1,002.181	19.80	0.9747	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			6.87660	5.181	19.80	0.0253	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,016.61270	992.288	19.69	0.9741	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			7.01270	5.288	19.69	0.0259	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,006.75230	982.398	19.58	0.9735	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			7.15230	5.398	19.58	0.0265	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			540.46710	533.530	17.32	0.5313	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			475.86710	491.430	17.32	0.4687	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			549.29800	542.142	17.27	0.5375	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			464.69800	480.042	17.27	0.4625	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			544.86620	537.820	17.29	0.5344	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			470.26620	485.720	17.29	0.4656	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												124,083.00	9	8,889
CNH / R	On	14/09/2015	Foreign Exchange Future			2.06370		2.05030			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.07760		2.06220			0.0000	0.00	0	25,110
Total CNH / R Future												0.00	0	25,110
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			587.19650	697.228	16.74	0.8347	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			84.19650	60.228	16.74	0.1653	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			511.79540	615.569	16.64	0.7953	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			108.79540	78.569	16.64	0.2047	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			667.12140	782.530	16.83	0.8686	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			64.12140	45.530	16.83	0.1314	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			997.98280	1,098.745	16.48	0.6639	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			475.98280	422.745	16.48	0.3361	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,121.39040	1,228.354	16.46	0.7049	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			399.39040	352.354	16.46	0.2951	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,058.58390	1,162.476	16.47	0.6847	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			436.58390	386.476	16.47	0.3153	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	25,110
DKK / R	On	14/09/2015	Foreign Exchange Future			2.00000		1.99370			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.03630		2.02970			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 DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call		2,541.00310	2,602.570	29.15	0.9932	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put		4.00310	2.570	29.15	0.0068	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call		2,441.79440	2,503.166	28.80	0.9917	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put		4.79440	3.166	28.80	0.0083	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call		2,342.74130	2,403.896	28.45	0.9899	0.00	0	0	
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put		5.74130	3.896	28.45	0.0101	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put		687.18160	670.299	18.64	0.4281	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call		983.31950	1,033.607	18.39	0.6123	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put		586.31950	570.607	18.39	0.3877	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call		931.40560	982.381	18.51	0.5920	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put		634.40560	619.381	18.51	0.4080	0.00	0	0	
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call		884.18160	933.299	18.64	0.5719	0.00	0	0	
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12780	0.12750			0.0000	0.00	0	13	
KES / R	On	11/12/2015	Foreign Exchange Future			0.12740	0.12730			0.0000	76,949.60	604	1,960	
KES / R	On	14/03/2016	Foreign Exchange Future			0.12630	0.12680			0.0000	0.00	0	0	
Total KES / R Future												76,949.60	604	1,973
Total KES / R												76,949.60	604	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06680	0.06660			0.0000	0.00	0	2,000	
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06060	0.06020			0.0000	0.00	0	28,268	
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05720	0.05670			0.0000	0.00	0	0	
Total NGN / R Future												0.00	0	30,268
Total NGN / R												0.00	0	30,268
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.41320	8.55880			0.0000	67,305,600.00	8,000	8,000	
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.42420	8.56980			0.0000	0.00	0	0	
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.50380	8.65010			0.0000	0.00	0	0	
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.59670	8.74400			0.0000	0.00	0	0	
Total NZ\$ / R Future												67,305,600.00	8,000	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call		195.98480	79.499	19.17	0.5587	0.00	0	0	
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put		27.18480	56.299	19.17	0.4413	0.00	0	0	
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call		187.88820	73.485	18.99	0.5354	0.00	0	0	
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put		29.08820	60.285	18.99	0.4646	0.00	0	8,000	
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call		179.90960	68.949	19.17	0.5116	0.00	0	0	
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put		31.10960	65.749	19.17	0.4884	0.00	0	0	
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call		5.13140	2.473	19.02	0.0215	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			525.33140	668.273	19.02	0.9785	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			4.92340	2.387	19.15	0.0207	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			535.12340	678.187	19.15	0.9793	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			4.72580	2.305	19.28	0.0200	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			544.92580	688.105	19.28	0.9800	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			100.06470	74.153	14.71	0.2065	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			539.96470	660.353	14.71	0.7935	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			98.35880	72.823	14.75	0.2032	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			548.25880	669.023	14.75	0.7968	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			96.60410	71.520	14.79	0.1999	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			556.50410	677.720	14.79	0.8001	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			227.91100	193.334	15.78	0.3185	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			623.91100	736.634	15.78	0.6815	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			225.47090	191.314	15.82	0.3155	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			631.47090	744.614	15.82	0.6845	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			223.06090	189.317	15.85	0.3126	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			639.06090	752.616	15.85	0.6874	0.00	0	0
Total NZ\$ / R Option												0.00	0	8,000
Total NZ\$ / R												67,305,600.00	8,000	16,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11980		1.12250			0.0000	0.00	0	483
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12150		1.12410			0.0000	2,166,738.00	1,932	150
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12360		1.12620			0.0000	0.00	0	0
Total QUANTO € / \$ Future												2,166,738.00	1,932	633
Total QUANTO € / \$												2,166,738.00	1,932	633
RAIN	On	14/09/2015	Foreign Exchange Future			23,373.53000		23,289.35000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future			9.43560		9.42750			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.55190		9.54900			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call			228.44820	259.200	28.35	0.5836	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			140.94820	163.600	28.35	0.4164	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			212.66810	244.838	27.14	0.5785	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			135.16810	159.238	27.14	0.4215	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			196.90240	230.496	25.92	0.5729	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			129.40240	154.896	25.92	0.4271	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			809.06710	811.341	35.21	0.5846	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			600.06710	599.441	35.21	0.4154	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			784.86980	787.262	34.24	0.5826	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			585.86980	585.362	34.24	0.4174	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			760.65020	763.162	33.28	0.5806	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			571.65020	571.262	33.28	0.4194	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.55890		4.53560			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.50720		4.48670			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			43.06930	48.521	19.87	0.3948	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			117.46930	99.621	19.87	0.6052	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			49.91480	56.300	19.80	0.4380	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			104.31480	87.400	19.80	0.5620	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			46.39490	52.304	19.84	0.4162	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			110.79490	93.404	19.84	0.5838	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			179.07860	189.562	19.07	0.5352	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			182.37860	172.362	19.07	0.4648	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			174.51680	184.679	19.07	0.5264	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			187.81680	177.479	19.07	0.4736	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			170.04250	180.136	19.10	0.5177	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			193.34250	182.936	19.10	0.4823	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.53280		1.52120			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.49500		1.48570			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	130
Total ZMW / R												0.00	0	130
Total Futures												754479711.50	59,602	1,073,002
Total Options												5350146.51	12,300	2,443,515
Grand Total:												759,829,858.01	71,902	3,516,517