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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/09/2015	Foreign Exchange Future	13.48910	13.38220			0.0000	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Future	13.49560	13.38990			0.0000	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Future	13.49790	13.39380			0.0000	0.00	0	285
\$ / R	On	14/09/2015	Foreign Exchange Future	13.50260	13.40300			0.0000	469,849,972.20	34,797	542,270
\$ / R	On	16/09/2015	Foreign Exchange Future	13.50800	13.45150			0.0000	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Future	13.51070	13.41030			0.0000	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Future	13.52690	13.42500			0.0000	0.00	0	0
\$ / R	On	25/09/2015	Foreign Exchange Future	13.53230	13.42990			0.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future	13.54030	13.43720			0.0000	0.00	0	1,700
\$ / R	On	30/09/2015	Foreign Exchange Future	13.54570	13.44210			0.0000	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Future	13.55110	13.54420			0.0000	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Future	13.57850	13.47350			0.0000	0.00	0	2,726
\$ / R	On	28/10/2015	Foreign Exchange Future	13.61470	13.50940			0.0000	0.00	0	350
\$ / R	On	05/11/2015	Foreign Exchange Future	13.63400	13.52860			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future	13.66350	13.55770			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future	13.66590	13.56010			0.0000	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Future	13.67080	13.56490			0.0000	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Future	13.68070	13.68620			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future	13.68310	13.57700			0.0000	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future	13.71520	13.60880			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future	13.72270	13.61620			0.0000	48,729,307.70	3,551	202,919

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 Future			13.74770		13.64100			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			13.80510		13.69790			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.84000		13.73260			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.87990		13.77220			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			13.89740		13.78950			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.91240		13.80440			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.95010		13.84190			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.95770		13.84940			0.0000	1,395,770.00	100	24,223
\$ / R	On	29/03/2016	Foreign Exchange Future			13.99570		13.88730			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.06660		13.95790			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.14520		14.03600			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.17050		14.06160			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.17840		14.06950			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.18900		14.08000			0.0000	0.00	0	14,960
\$ / R	On	28/06/2016	Foreign Exchange Future			14.22840		14.11940			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.30470		14.19560			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.34420		14.23500			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.38370		14.27450			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.43370		14.32450			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.44310		14.33390			0.0000	0.00	0	700
\$ / R	On	28/09/2016	Foreign Exchange Future			14.46420		14.35510			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.52980		14.42090			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.60720		14.49840			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.64470		14.53610			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.65640		14.54780			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>519,975,049.90</b>	<b>38,448</b>	<b>801,105</b>
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			357.59060	459.363	25.50	0.9954	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			5.39060	0.263	25.50	0.0046	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			367.14490	469.332	25.65	0.9959	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			4.94490	0.232	25.65	0.0041	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			263.81930	344.564	19.09	0.8362	0.00	0	1,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			53.91930	28.964	19.09	0.1638	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			456.79350	553.744	20.23	0.9456	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			16.89350	8.144	20.23	0.0544	0.00	0	3,000
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,234.39570	1,338.206	24.78	0.9979	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.59570	0.306	24.78	0.0021	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			8.16110	10.798	22.25	0.0484	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			68.38880	42.843	16.75	0.1877	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			255.33530	320.710	17.00	0.7350	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			102.33530	68.110	17.00	0.2650	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			436.45710	521.410	16.38	0.9018	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			33.45710	18.810	16.38	0.0982	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			173.77830	225.226	17.37	0.6018	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			45.30730	26.671	16.53	0.1299	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			380.54560	460.793	16.55	0.8643	0.00	0	20,000

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	13.07	Put			47.54560	28.193	16.55	0.1357	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			557.90960	650.012	16.04	0.9546	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			14.90960	7.412	16.04	0.0454	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			321.38880	395.443	16.75	0.8123	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			19.07360	9.844	16.14	0.0576	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			504.47050	593.883	16.18	0.9354	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			21.47050	11.283	16.18	0.0646	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			709.07670	807.056	17.65	0.9733	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			6.07670	4.456	17.65	0.0267	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			388.30730	469.271	16.53	0.8701	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			7.06470	5.130	17.11	0.0311	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			613.05040	708.537	16.56	0.9636	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			10.05040	5.937	16.56	0.0364	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			807.56540	906.008	18.73	0.9800	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			4.56540	3.408	18.73	0.0200	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			522.07360	612.444	16.14	0.9424	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			4.82660	3.590	18.52	0.0212	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			738.56550	836.704	17.97	0.9755	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			5.56550	4.104	17.97	0.0245	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			906.49470	1,005.251	19.82	0.9848	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			3.49470	2.651	19.82	0.0152	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			660.06470	757.731	17.11	0.9689	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			3.58660	2.716	19.71	0.0156	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			856.98550	955.599	19.28	0.9826	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			3.98550	2.999	19.28	0.0174	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			1,005.72020	1,104.693	20.91	0.9883	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			2.72020	2.093	20.91	0.0117	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			787.82660	886.190	18.52	0.9788	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			3.00130	2.297	20.47	0.0130	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			926.31970	1,025.125	20.04	0.9856	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			3.31970	2.525	20.04	0.0144	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			1,135.00770	1,234.170	22.32	0.9915	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			2.00770	1.570	22.32	0.0085	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			896.58660	995.316	19.71	0.9844	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			2.14910	1.675	21.99	0.0092	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			1,015.65510	1,114.646	21.01	0.9886	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			2.65510	2.046	21.01	0.0114	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,274.48280	1,373.740	23.75	0.9940	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			1.48280	1.140	23.75	0.0060	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			966.00130	1,064.896	20.47	0.9870	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			1.72050	1.356	23.08	0.0072	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			1,174.83680	1,274.043	22.75	0.9922	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			1.83680	1.443	22.75	0.0078	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,344.28480	1,443.486	24.20	0.9953	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			1.28480	0.886	24.20	0.0047	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			1,105.14910	1,204.275	21.99	0.9908	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		1.33790	0.952	24.07	0.0050	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		1,304.39360	1,403.623	23.94	0.9946	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		1.39360	1.023	23.94	0.0054	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,603.50510	1,702.950	25.86	0.9981	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		0.50510	0.350	25.86	0.0019	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		1,204.72050	1,303.956	23.08	0.9928	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		1.04750	0.714	24.58	0.0038	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		1,364.21270	1,463.425	24.33	0.9956	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		1.21270	0.825	24.33	0.0044	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		1,803.24510	1,902.773	27.15	0.9991	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		0.24510	0.173	27.15	0.0009	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		1,324.33790	1,423.552	24.07	0.9950	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put		0.26340	0.186	27.02	0.0010	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call		1,653.42130	1,752.894	26.19	0.9984	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put		0.42130	0.294	26.19	0.0016	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call		1,903.17110	2,002.722	27.79	0.9993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		0.17110	0.122	27.79	0.0007	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		1,404.04750	1,503.314	24.58	0.9962	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		0.17740	0.127	27.72	0.0007	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call		1,863.19750	1,962.741	27.53	0.9992	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		0.19750	0.141	27.53	0.0008	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		2,163.06770	2,262.650	29.46	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put		0.06770	0.050	29.46	0.0003	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call		1,783.26340	1,882.786	27.02	0.9990	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put		0.08090	0.059	29.14	0.0003	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call		1,913.16510	2,012.718	27.85	0.9994	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put		0.16510	0.118	27.85	0.0006	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call		2,403.02900	2,502.622	31.00	0.9999	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put		0.02900	0.022	31.00	0.0001	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		1,893.17740	1,992.727	27.72	0.9993	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call		2,233.05290	2,332.639	29.90	0.9998	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put		0.05290	0.039	29.90	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call		2,203.05880	2,302.644	29.71	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put		0.05880	0.043	29.71	0.0002	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		2,113.08090	2,212.659	29.14	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put		0.00170	0.012	35.42	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call		2,803.00290	2,902.612	34.89	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put		0.00290	0.011	34.89	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.02710	0.021	31.12	0.0001	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		0.05170	0.048	47.89	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		5,097.05170	4,997.448	47.89	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call		13.35850	17.936	21.79	0.0760	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put		910.35850	815.336	21.79	0.9240	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call		2,843.00170	2,942.612	35.42	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put		1,055.16110	958.198	22.25	0.9516	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call		5.30320	6.892	22.65	0.0322	0.00	0	22,320

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	14.58	Put			1,182.30320	1,084.292	22.65	0.9678	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			237.32280	299.958	17.07	0.7097	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			114.32280	77.358	17.07	0.2903	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,423.02710	2,522.621	31.12	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			170.77830	122.626	17.37	0.3982	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			34.19190	44.056	20.38	0.1684	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			631.19190	541.456	20.38	0.8316	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			357.73820	435.758	16.63	0.8459	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			54.73820	33.158	16.63	0.1541	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call			0.00000	217.014	17.72	0.5562	1,302,082.20	6,000	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put			0.00000	159.014	17.72	0.4438	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			470.26470	555.767	16.52	0.8875	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			39.96470	25.067	16.52	0.1125	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			454.21340	538.545	16.58	0.8777	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			43.91340	27.845	16.58	0.1223	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			84.40840	107.878	19.91	0.2772	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			589.40840	510.978	19.91	0.7228	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			432.24540	511.220	16.80	0.7907	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			92.34540	68.920	16.80	0.2093	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,637.26040	2,740.348	24.30	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.06040	0.048	24.30	0.0002	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,287.38560	2,390.436	22.72	0.9994	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.18560	0.136	22.72	0.0006	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,037.61260	2,140.601	21.68	0.9987	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,363.58040	3,260.775	29.42	0.9966	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.41260	0.301	21.68	0.0013	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			333.46790	401.885	17.04	0.6794	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			166.26790	131.585	17.04	0.3206	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			94.08120	119.010	20.01	0.2748	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			656.88120	578.710	20.01	0.7252	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.78040	1.075	29.42	0.0034	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			679.09420	773.774	16.04	0.9027	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			36.99420	28.074	16.04	0.0973	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			0.00000	317.671	17.81	0.5569	127,703.82	402	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			0.00000	236.571	17.81	0.4431	95,101.62	402	201
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			669.42670	757.718	15.85	0.8462	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			75.92670	59.218	15.85	0.1538	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			22.78260	25.416	31.07	0.0397	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,493.38260	3,390.716	31.07	0.9603	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,710.60690	2,815.820	21.94	0.9969	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.20690	1.120	21.94	0.0031	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			2,361.51400	2,466.771	20.51	0.9942	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			2.11400	2.071	20.51	0.0058	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			348.21430	404.199	17.72	0.5369	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			398.81430	349.499	17.72	0.4631	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call			680.40520	761.572	16.14	0.7698	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put			151.80520	127.572	16.14	0.2302	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			887.32950	980.318	15.82	0.8601	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			78.72950	66.318	15.82	0.1399	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			634.21270	710.355	16.50	0.7076	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			226.51270	196.855	16.50	0.2924	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			627.05600	702.496	16.58	0.6997	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			236.95600	206.596	16.58	0.3003	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			653.00300	729.754	16.52	0.7101	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			228.10300	198.954	16.52	0.2899	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call			0.00000	468.000	17.97	0.5173	8,423,994.60	18,000	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put			0.00000	467.300	17.97	0.4827	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call			858.79490	949.856	15.91	0.8054	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put			131.79490	116.755	15.91	0.1946	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call			803.62910	889.579	15.99	0.7813	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put			156.62910	136.479	15.99	0.2187	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call			738.46080	818.547	16.14	0.7487	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			3,927.89660	3,826.520	32.30	0.9322	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,780.41280	2,886.406	20.59	0.9928	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			3.41280	3.306	20.59	0.0072	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			2,432.77280	2,538.718	19.40	0.9877	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			5.77280	5.618	19.40	0.0123	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put			551.75430	499.975	18.16	0.4983	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call			1,030.96930	1,126.154	15.71	0.8645	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put			83.96930	73.054	15.71	0.1355	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			359.68400	410.047	18.57	0.4635	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			632.68400	576.947	18.57	0.5365	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			54.89660	59.620	32.30	0.0678	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put			321.12200	285.034	17.00	0.3589	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call			519.45470	586.121	17.28	0.6051	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put			372.45470	333.021	17.28	0.3949	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call			427.32200	485.098	17.91	0.5284	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put			500.32200	451.998	17.91	0.4716	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call			398.75430	453.075	18.16	0.5017	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put			191.46080	165.447	16.14	0.2513	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call			615.32010	688.369	16.74	0.6737	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put			278.32010	245.269	16.74	0.3263	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call			609.91380	682.624	16.77	0.6701	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put			282.91380	249.524	16.77	0.3299	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call			568.12200	638.134	17.00	0.6411	0.00	0	201
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,319.76260	1,419.705	15.45	0.9141	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			50.96260	44.505	15.45	0.0859	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			399.79400	360.905	17.26	0.3914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			755.25850	833.793	16.31	0.7213	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			239.05850	211.093	16.31	0.2787	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			506.12780	568.713	17.71	0.5570	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			489.92780	446.013	17.71	0.4430	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call		670.77940	744.494	16.73	0.6715	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put		304.57940	271.794	16.73	0.3285	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call		881.67800	970.532	15.94	0.7831	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put		165.47800	147.832	15.94	0.2169	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call		594.85160	663.740	17.15	0.6217	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put		378.65160	341.040	17.15	0.3783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		785.37540	865.495	16.17	0.7377	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		219.17540	192.795	16.17	0.2623	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		985.09620	1,077.130	15.82	0.8211	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		128.89620	114.430	15.82	0.1789	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call		697.97170	773.298	16.59	0.6882	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put		281.77170	250.598	16.59	0.3118	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call		910.56290	1,000.373	15.91	0.7943	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put		154.36290	137.673	15.91	0.2057	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,135.17230	1,230.927	15.66	0.8668	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		88.97230	78.227	15.66	0.1332	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call		816.48050	898.173	16.03	0.7539	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put		200.28050	175.473	16.03	0.2461	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,110.77790	1,205.989	15.68	0.8601	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		94.57790	83.290	15.68	0.1399	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,456.31630	1,560.498	15.85	0.9278	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		40.11630	37.798	15.85	0.0722	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		954.89960	1,046.064	15.86	0.8106	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		138.69960	123.365	15.86	0.1894	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,143.35920	1,239.293	15.65	0.8690	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		87.15920	76.593	15.65	0.1310	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,503.27840	1,607.628	15.97	0.9329	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		37.07840	34.928	15.97	0.0671	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,127.01300	1,222.589	15.67	0.8646	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		90.81300	79.889	15.67	0.1354	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,475.07270	1,579.324	15.90	0.9299	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		38.87270	36.624	15.90	0.0701	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,645.44040	1,750.208	16.35	0.9464	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		29.24040	27.508	16.35	0.0536	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,193.04660	1,290.006	15.60	0.8818	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		76.84660	67.306	15.60	0.1182	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,550.46250	1,654.964	16.10	0.9377	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		34.26250	32.264	16.10	0.0623	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,837.44810	1,942.628	16.85	0.9604	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		21.24810	19.928	16.85	0.0396	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,493.86740	1,598.184	15.95	0.9319	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		37.66740	35.484	15.95	0.0681	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,693.20470	1,798.090	16.47	0.9503	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		27.00470	25.389	16.47	0.0497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,031.59650	2,137.074	17.35	0.9710	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		15.39650	14.374	17.35	0.0290	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	12.04	Call		1,607.35730	1,712.025	16.25	0.9430	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		31.15730	29.324	16.25	0.0570	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,885.80930	1,991.073	16.97	0.9634	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		19.60930	18.373	16.97	0.0366	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,621.96100	2,727.957	18.85	0.9890	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		5.76100	5.256	18.85	0.0110	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,741.13470	1,846.127	16.60	0.9539	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		24.93470	23.427	16.60	0.0461	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,227.32580	2,333.023	17.85	0.9789	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		11.12580	10.323	17.85	0.0211	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,424.21740	2,530.083	18.35	0.9847	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		8.01740	7.383	18.35	0.0153	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,021.84740	2,127.312	17.32	0.9706	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		15.64740	14.612	17.32	0.0294	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,671.50170	2,777.526	18.98	0.9899	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		5.30170	4.826	18.98	0.0101	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,466.46300	4,572.920	23.87	0.9995	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.26300	0.220	23.87	0.0005	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,416.50990	4,522.959	23.87	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.30990	0.259	23.87	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,366.56420	4,473.005	23.87	0.9994	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.36420	0.305	23.87	0.0006	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		114.59330	132.859	24.69	0.1525	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,298.39330	2,210.159	24.69	0.8475	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		204.70680	235.057	21.67	0.2633	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,428.50680	1,352.357	21.67	0.7367	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		6.94420	8.990	33.52	0.0115	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,160.74420	7,056.289	33.52	0.9885	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		184.50520	212.410	22.20	0.2395	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,568.30520	1,489.710	22.20	0.7605	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		282.69280	322.418	20.14	0.3503	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put		1,036.49280	969.718	20.14	0.6497	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		85.58390	95.390	26.97	0.1084	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,969.38390	2,872.690	26.97	0.8916	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call		257.81920	294.645	20.57	0.3235	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put		1,141.61920	1,071.946	20.57	0.6765	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call		0.00000	518.430	18.05	0.5197	259,215.15	500	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put		0.00000	515.730	18.05	0.4803	257,865.15	500	500
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		188.14310	216.427	22.10	0.2437	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,541.94310	1,463.726	22.10	0.7563	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		297.31460	338.751	19.92	0.3658	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		981.11460	916.051	19.92	0.6342	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call		548.76620	614.477	17.43	0.5890	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put		432.56620	391.777	17.43	0.4110	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call		276.69910	315.709	20.24	0.3439	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put		1,060.49910	993.009	20.24	0.6561	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			482.93760	542.871	17.88	0.5381	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			526.73760	480.171	17.88	0.4619	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			654.92270	727.669	16.81	0.6615	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			318.72270	284.969	16.81	0.3385	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			371.64990	420.851	18.95	0.4396	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			755.44990	698.151	18.95	0.5604	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			575.99400	643.605	17.26	0.6086	0.00	0	39,222
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			362.64180	409.000	19.27	0.4130	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			871.64180	811.300	19.27	0.5870	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			79.50340	95.629	33.19	0.0888	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,308.50340	4,217.929	33.19	0.9112	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,845.71780	2,952.014	18.92	0.9912	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			4.71780	4.314	18.92	0.0088	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,509.10610	2,614.707	17.89	0.9857	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			8.10610	7.007	17.89	0.0143	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,499.24760	2,604.837	17.87	0.9855	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			8.24760	7.137	17.87	0.0145	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			976.93950	1,064.640	15.94	0.7670	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			209.03950	189.540	15.94	0.2330	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			996.99750	1,083.631	15.95	0.7555	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			234.39750	213.631	15.95	0.2445	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			908.93850	988.993	16.09	0.7197	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			286.33850	258.993	16.09	0.2803	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			394.75870	438.773	19.92	0.3842	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,142.15870	1,078.773	19.92	0.6158	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,970.11800	2,074.108	16.19	0.9456	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			37.51800	34.108	16.19	0.0544	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			279.12980	310.929	22.26	0.2662	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,906.92980	1,831.029	22.26	0.7338	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,206.06180	2,310.818	16.55	0.9533	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			33.86180	30.918	16.55	0.0467	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			615.09420	673.802	18.23	0.5173	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			755.59420	706.402	18.23	0.4827	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,056.00660	2,159.799	16.33	0.9343	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			51.60660	47.399	16.33	0.0657	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			397.64490	438.407	20.62	0.3522	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,433.24490	1,366.007	20.62	0.6478	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,458.83560	1,552.817	15.46	0.8452	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			146.93560	132.717	15.46	0.1548	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			45.46450	41.493	16.54	0.0554	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			67.47230	78.730	30.94	0.0627	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,448.07230	6,351.030	30.94	0.9373	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,821.11450	2,927.800	17.38	0.9717	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			21.71450	20.100	17.38	0.0283	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,559.47750	2,478.596	23.66	0.7762	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			228.77170	253.062	24.48	0.1981	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		2,879.37170	2,795.362	24.48	0.8019	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call		2,341.92390	2,446.448	16.60	0.9479	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put		42.52390	38.748	16.60	0.0521	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call		2,294.86450	2,399.193	16.54	0.9446	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put		1,482.26840	1,416.745	20.64	0.6401	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call		368.11350	405.435	21.59	0.3112	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put		1,788.71350	1,717.735	21.59	0.6888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call		301.58130	333.261	22.72	0.2590	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put		2,202.18130	2,125.560	22.72	0.7410	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call		258.87750	286.296	23.66	0.2238	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put		1,029.01470	974.236	19.13	0.5434	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call		497.36730	545.462	19.85	0.4076	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put		1,237.96730	1,177.762	19.85	0.5924	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call		461.86150	507.172	20.26	0.3821	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put		1,362.46150	1,299.472	20.26	0.6179	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call		431.66840	474.445	20.64	0.3599	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put		660.27750	616.586	17.65	0.4305	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call		683.75330	745.302	18.17	0.5302	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put		774.35330	727.602	18.17	0.4698	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call		596.98230	652.604	18.87	0.4755	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put		957.58230	904.904	18.87	0.5245	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call		568.41470	621.936	19.13	0.4566	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put		263.20310	242.040	15.86	0.2401	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call		974.35470	1,050.213	16.23	0.6888	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put		384.95470	352.513	16.23	0.3112	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call		835.79210	904.958	17.06	0.6181	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put		536.39210	497.258	17.06	0.3819	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call		749.67750	814.286	17.65	0.5695	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put		152.39360	136.713	15.40	0.1579	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call		1,309.43580	1,399.495	15.62	0.8047	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put		200.03580	181.795	15.62	0.1953	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call		1,266.33500	1,355.568	15.69	0.7923	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put		216.93500	197.868	15.69	0.2077	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call		1,162.60310	1,249.740	15.86	0.7599	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put		82.04150	75.801	15.99	0.0947	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call		1,826.64530	1,928.399	15.93	0.8999	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put		87.24530	80.699	15.93	0.1001	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call		1,693.99980	1,794.744	15.75	0.8824	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put		104.59980	97.044	15.75	0.1176	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call		1,451.79360	1,544.413	15.40	0.8421	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put		76.15310	70.263	16.06	0.0886	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call		1,889.43640	1,991.615	16.01	0.9073	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put		80.03640	73.915	16.01	0.0927	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call		1,880.43360	1,982.553	16.00	0.9063	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put		81.03360	74.853	16.00	0.0937	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call		1,871.44150	1,973.501	15.99	0.9053	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			61.41200	56.423	16.26	0.0729	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,007.40630	2,110.311	16.17	0.9200	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			68.00630	62.611	16.17	0.0800	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,970.92770	2,073.619	16.12	0.9162	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			71.52770	65.919	16.12	0.0838	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,925.55310	2,027.963	16.06	0.9114	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,108.48760	2,211.943	16.30	0.9296	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			59.08760	54.243	16.30	0.0704	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,080.81200	2,184.123	16.26	0.9271	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			405.71360	445.368	21.39	0.3266	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,768.41360	1,699.668	21.39	0.6734	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,152.20030	2,254.920	16.24	0.9265	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			64.90030	59.220	16.24	0.0735	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,233.14960	2,334.868	16.14	0.9216	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			75.24960	68.268	16.14	0.0784	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			404.91750	444.168	22.13	0.3041	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,107.01750	2,037.568	22.13	0.6959	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,321.77630	2,422.721	16.04	0.9174	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			85.77630	77.521	16.04	0.0826	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			406.66030	444.258	22.89	0.2838	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,500.66030	2,429.058	22.89	0.7162	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,919.25530	1,857.047	21.40	0.6441	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,997.65250	2,096.372	15.73	0.8769	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			136.05250	125.872	15.73	0.1231	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			530.85530	577.547	21.40	0.3559	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,214.08630	1,300.428	16.33	0.6978	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			444.58630	422.028	16.33	0.3022	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,208.40730	1,294.751	16.34	0.6958	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			448.90730	426.351	16.34	0.3042	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,219.78860	1,306.128	16.31	0.6998	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			440.28860	417.728	16.31	0.3002	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,221.53080	1,306.982	16.34	0.6968	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			451.53080	427.982	16.34	0.3032	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			652.00620	708.057	20.23	0.4225	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,502.00620	1,449.057	20.23	0.5775	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			429.08660	467.427	22.96	0.2875	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,579.08660	2,508.427	22.96	0.7125	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			365.98170	398.247	24.14	0.2457	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			3,095.98170	3,019.247	24.14	0.7543	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,227.15760	1,312.660	16.32	0.6987	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			447.15760	423.660	16.32	0.3013	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			2,053.88330	2,152.630	15.77	0.8804	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			133.88330	123.630	15.77	0.1196	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,406.95250	1,494.104	15.79	0.7572	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			326.95250	305.104	15.79	0.2428	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,232.80770	1,318.358	16.30	0.7007	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	13.29	Put			442.80770	419.358	16.30	0.2993	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			414.50450	449.714	23.64	0.2683	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,915.10450	2,841.314	23.64	0.7317	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,414.85860	2,514.190	15.93	0.9144	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			95.45860	85.790	15.93	0.0856	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,499.83210	2,597.214	15.83	0.9124	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			104.23210	92.514	15.83	0.0876	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			424.37510	451.534	24.41	0.2540	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,358.77510	3,276.834	24.41	0.7460	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			672.58280	726.051	21.23	0.3901	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,957.58280	1,901.851	21.23	0.6099	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,791.86330	1,887.792	15.60	0.8105	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			256.86330	243.592	15.60	0.1895	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,586.49980	2,683.095	15.77	0.9106	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			111.99980	99.395	15.77	0.0894	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			465.20420	480.039	25.82	0.2476	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,890.70420	3,796.339	25.82	0.7524	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,506.13300	1,595.727	16.35	0.7171	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			481.63300	462.027	16.35	0.2829	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,500.53950	1,590.170	16.37	0.7154	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			486.03950	466.470	16.37	0.2846	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,511.74290	1,601.306	16.33	0.7188	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			477.24290	457.606	16.33	0.2812	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,517.59520	1,607.165	16.35	0.7177	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			483.69520	464.066	16.35	0.2823	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,512.06390	1,601.611	16.37	0.7160	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			488.16390	468.511	16.37	0.2840	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,523.15320	1,612.742	16.33	0.7194	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			479.25320	459.642	16.33	0.2806	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			508.52180	525.712	27.24	0.2475	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,403.42180	4,311.512	27.24	0.7525	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,674.58640	2,771.316	15.70	0.9086	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			119.48640	107.116	15.70	0.0914	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,748.36720	2,842.030	15.61	0.9077	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			127.46720	112.230	15.61	0.0923	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			532.20930	559.057	28.40	0.2457	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,881.30930	4,799.257	28.40	0.7543	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,831.54030	2,925.485	15.52	0.9067	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			133.14030	118.285	15.52	0.0933	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			503.94750	546.664	28.66	0.2330	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,405.54750	5,339.464	28.66	0.7670	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,191.70630	2,287.128	16.00	0.8154	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			305.60630	292.428	16.00	0.1846	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,184.30530	2,279.757	16.01	0.8141	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			308.20530	295.057	16.01	0.1859	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,199.12230	2,294.515	16.00	0.8166	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	14/12/2016	Foreign Exchange Option	12.64	Put			303.02230	289.815	16.00	0.1834	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			467.47080	505.634	28.13	0.2178	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,729.67080	5,659.234	28.13	0.7822	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,782.69220	1,871.561	16.57	0.7300	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			524.89220	505.161	16.57	0.2700	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,777.13900	1,865.995	16.59	0.7285	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			529.33900	509.595	16.59	0.2715	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,771.60520	1,860.448	16.60	0.7270	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			533.80520	514.048	16.60	0.2730	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,887.05490	2,983.087	15.64	0.9042	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			139.25490	126.687	15.64	0.0958	0.00	0	250
<b>Total \$ / R Option</b>												<b>10,465,962.54</b>	<b>25,804</b>	<b>2,032,093</b>
<b>Total \$ / R</b>												<b>530,441,012.44</b>	<b>64,252</b>	<b>2,833,198</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.50260		13.40300			0.0000	1,228,736.60	91	1,444
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.72270		13.61620			0.0000	562,630.70	41	304
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.95770		13.84940			0.0000	0.00	0	213
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.18900		14.08000			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>1,791,367.30</b>	<b>132</b>	<b>1,968</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			171,333.90570	181,283.765	26.57	0.9987	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			33.90570	23.765	26.57	0.0013	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			170,335.15400	180,284.616	26.51	0.9987	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			35.15400	24.616	26.51	0.0013	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			169,336.44890	179,285.497	26.44	0.9986	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			36.44890	25.497	26.44	0.0014	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			2,301.97510	2,161.008	16.72	0.0427	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			177,959.07860	188,466.184	16.70	0.9566	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			2,339.07860	2,196.184	16.70	0.0434	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			179,885.44400	190,396.308	16.75	0.9579	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			2,265.44400	2,126.308	16.75	0.0421	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			178,921.97510	189,431.008	16.72	0.9573	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			158,135.19330	168,110.752	15.59	0.8654	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			12,195.19330	11,340.752	15.59	0.1346	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			157,278.47070	167,245.728	15.58	0.8640	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			12,338.47070	11,475.728	15.58	0.1360	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			156,422.93810	166,382.054	15.57	0.8627	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			12,482.93810	11,612.054	15.57	0.1373	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			115,268.85550	123,535.623	16.57	0.6713	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			51,268.85550	48,635.623	16.57	0.3287	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			114,795.16700	123,001.103	16.59	0.6694	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			51,795.16700	49,101.103	16.59	0.3306	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			114,323.98380	122,468.895	16.61	0.6674	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			52,323.98380	49,568.895	16.61	0.3326	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,791,367.30</b>	<b>132</b>	<b>1,968</b>
£ / R	On	14/09/2015	Foreign Exchange Future			20.65230		20.52800			0.0000	4,791,333.60	232	33,348
£ / R	On	11/12/2015	Foreign Exchange Future			20.97970		20.84510			0.0000	10,489,850.00	500	7,864
£ / R	On	14/03/2016	Foreign Exchange Future			21.33070		21.19390			0.0000	0.00	0	1,532
£ / R	On	13/06/2016	Foreign Exchange Future			21.67660		21.53910			0.0000	0.00	0	200
<b>Total £ / R Future</b>												<b>15,281,183.60</b>	<b>732</b>	<b>42,944</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,548.00000	9,672.300	50.94	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	50.94	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,528.66830	2,652.552	24.65	0.9990	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			0.66830	0.251	24.65	0.0010	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,368.93140	2,492.656	23.88	0.9986	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			0.93140	0.356	23.88	0.0014	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,592.25430	1,714.346	20.02	0.9919	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			4.25430	2.046	20.02	0.0081	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,582.33640	1,704.394	19.97	0.9917	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			4.33640	2.094	19.97	0.0083	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,572.42030	1,694.442	19.92	0.9915	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			4.42030	2.142	19.92	0.0085	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			253.08550	310.025	15.17	0.6114	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			225.08550	157.725	15.17	0.3886	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2,029.91870	2,153.062	22.25	0.9970	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			1.91870	0.762	22.25	0.0030	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,590.89810	1,706.895	14.79	0.8532	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			145.79810	127.195	14.79	0.1468	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			739.43550	814.128	16.16	0.5640	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			664.33550	604.428	16.16	0.4360	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,388.41030	2,520.373	15.42	0.9451	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			43.31030	40.673	15.42	0.0549	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,378.75350	2,510.700	15.39	0.9446	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			43.65350	41.000	15.39	0.0554	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			409.82010	453.687	18.02	0.3560	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,384.72010	1,293.986	18.02	0.6440	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,155.23700	1,253.101	15.18	0.7395	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			310.13700	273.401	15.18	0.2605	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			958.75060	1,046.714	15.60	0.6650	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			443.65060	397.014	15.60	0.3350	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,718.37350	2,850.828	16.31	0.9585	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			33.27350	31.128	16.31	0.0415	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,398.06890	2,530.049	15.44	0.9456	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			42.96890	40.349	15.44	0.0544	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			488.68950	540.069	17.42	0.4118	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,143.58950	1,060.369	17.42	0.5882	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	17.87	Call			3,001.86790	3,134.631	17.07	0.9672	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			26.76790	24.931	17.07	0.0328	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,191.98920	2,312.975	14.80	0.8472	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			208.08920	192.275	14.80	0.1528	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,207.99780	2,329.566	14.81	0.8494	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			204.09780	188.866	14.81	0.1506	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,199.98640	2,321.085	14.80	0.8484	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			206.08640	190.385	14.80	0.1516	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,694.82870	1,809.817	15.24	0.6837	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			665.72870	643.217	15.24	0.3163	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,705.43060	1,822.103	15.24	0.6863	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			656.33060	635.503	15.24	0.3137	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,700.12450	1,815.956	15.24	0.6850	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			661.02450	639.356	15.24	0.3150	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>121,580</b>
<b>Total £ / R</b>												<b>15,281,183.60</b>	<b>732</b>	<b>164,524</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11245		0.11181			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11447		0.11378			0.0000	0.00	0	7,859
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11669		0.11599			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,883</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			232.69730	279.348	14.79	0.7979	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			51.29730	34.548	14.79	0.2021	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,181.40440	2,244.800	26.69	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00440	0.000	26.69	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,181.53430	1,244.821	18.53	0.9998	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.13430	0.021	18.53	0.0002	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,381.06000	2,447.978	17.54	0.9962	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			3.36000	1.278	17.54	0.0038	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,387.07830	1,458.526	14.42	0.9662	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			9.37830	11.827	14.42	0.0338	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			575.53370	626.371	15.36	0.7038	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			197.83370	179.671	15.36	0.2962	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,641.77320	1,711.586	15.02	0.9285	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			43.17320	42.386	15.02	0.0715	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			858.86300	916.097	15.59	0.7178	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			260.26300	246.897	15.59	0.2822	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			442.46290	480.696	18.39	0.4437	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			843.86290	811.496	18.39	0.5563	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>7,883</b>
€ / R	On	14/09/2015	Foreign Exchange Future			15.16890		15.08940			0.0000	8,676,610.80	572	34,333

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	21/09/2015	Foreign Exchange Future			15.19130		15.10950			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.30050		15.21440			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.44020		15.35270			0.0000	10,360,374.20	671	64,346
€ / R	On	25/01/2016	Foreign Exchange Future			15.58050		15.49190			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.73510		15.64530			0.0000	0.00	0	3,617
€ / R	On	13/06/2016	Foreign Exchange Future			16.03130		15.94060			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.36140		16.27060			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>19,036,985.00</b>	<b>1,243</b>	<b>102,546</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,089.66990	2,169.105	27.67	0.9990	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.26990	0.205	27.67	0.0010	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,059.69700	2,139.124	27.49	0.9989	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			524.04690	592.652	17.01	0.8952	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			34.64690	23.752	17.01	0.1048	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			301.17880	351.729	17.23	0.7218	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.19640	0.153	28.27	0.0007	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,169.60930	2,249.062	28.15	0.9992	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.20930	0.162	28.15	0.0008	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			134.02270	157.826	17.79	0.4407	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			294.62270	238.926	17.79	0.5593	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			130.79160	153.994	17.83	0.4329	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.29700	0.224	27.49	0.0011	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			720.54160	796.711	17.05	0.9593	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			11.14160	7.810	17.05	0.0407	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.10430	0.086	29.46	0.0004	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,189.59640	2,269.053	28.27	0.9993	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			301.39160	245.094	17.83	0.5671	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			111.77880	82.829	17.23	0.2782	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			137.32230	161.737	17.75	0.4486	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			287.92230	232.837	17.75	0.5514	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,829.42610	2,908.924	32.10	0.9999	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.02610	0.024	32.10	0.0001	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,389.50430	2,468.986	29.46	0.9996	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			787.95560	867.787	16.82	0.9360	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			18.45560	16.487	16.82	0.0640	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			778.43500	858.202	16.75	0.9344	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			18.93500	16.902	16.75	0.0656	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			384.74810	440.602	16.89	0.7287	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			125.24810	99.301	16.89	0.2713	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			797.50940	877.383	16.88	0.9376	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			18.00940	16.083	16.88	0.0624	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			942.67310	1,018.159	15.82	0.8609	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			78.27310	67.659	15.82	0.1391	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			550.15000	606.819	16.70	0.6643	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			255.75000	226.319	16.70	0.3357	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			959.06340	1,034.960	15.80	0.8662	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	26/10/2015	Foreign Exchange Option	14.33	Put			74.66340	64.460	15.80	0.1338	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			950.85170	1,026.545	15.81	0.8636	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			76.45170	66.045	15.81	0.1364	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,403.98930	4,491.432	23.48	0.9979	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.28930	1.232	23.48	0.0021	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,320.45250	2,406.804	17.44	0.9705	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			17.75250	16.604	17.44	0.0295	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,513.37370	1,594.258	15.46	0.9098	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			60.67370	54.058	15.46	0.0902	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			710.08870	768.396	16.54	0.6442	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			367.38870	338.196	16.54	0.3558	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			575.14220	626.803	17.10	0.5612	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			512.44220	476.603	17.10	0.4388	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			240.65180	265.222	19.96	0.2799	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,387.95180	1,325.021	19.96	0.7201	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,178.97640	1,255.107	15.68	0.8353	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			126.27640	114.907	15.68	0.1647	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			720.69510	779.479	16.50	0.6502	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			357.99510	329.279	16.50	0.3498	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			715.37380	773.919	16.52	0.6472	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			362.67380	333.719	16.52	0.3528	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			934.31350	998.413	15.98	0.6846	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			362.41350	337.913	15.98	0.3154	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,121.11630	1,192.774	15.62	0.7566	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			249.21630	232.274	15.62	0.2434	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,114.19410	1,185.724	15.63	0.7543	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			252.29410	235.224	15.63	0.2457	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			973.96270	1,039.529	15.84	0.7023	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			332.06270	309.029	15.84	0.2977	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,128.06390	1,199.849	15.62	0.7588	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			246.16390	229.349	15.62	0.2412	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			114.42960	107.180	15.47	0.1174	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,220.95020	1,173.402	18.51	0.5769	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,640.14630	2,725.323	16.15	0.9503	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			44.84630	40.223	16.15	0.0497	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,499.25440	2,583.972	16.03	0.9409	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			53.95440	48.872	16.03	0.0591	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,909.72960	1,992.280	15.47	0.8826	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			448.50550	422.711	15.95	0.3296	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			668.37440	716.933	17.81	0.4842	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			973.07440	931.833	17.81	0.5158	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			607.53160	652.412	18.21	0.4484	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,112.23160	1,067.312	18.21	0.5516	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			566.25020	608.502	18.51	0.4231	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			136.03900	128.198	15.33	0.1368	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,754.26620	1,836.148	15.31	0.8606	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			138.96620	131.048	15.31	0.1394	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,125.37870	1,194.536	15.70	0.7032	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			380.07870	359.436	15.70	0.2968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,043.80550	1,107.811	15.95	0.6704	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,788.46370	1,870.497	15.35	0.8657	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			133.16370	125.397	15.35	0.1343	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,779.89360	1,861.890	15.34	0.8645	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			134.59360	126.790	15.34	0.1355	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,771.33900	1,853.298	15.33	0.8632	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,250.91170	1,320.276	16.00	0.6626	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			570.31170	548.977	16.00	0.3374	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			960.41590	1,018.780	17.45	0.5422	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			565.18740	544.048	15.98	0.3356	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			979.81590	947.480	17.45	0.4578	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,949.39310	2,033.337	15.20	0.8341	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			208.79310	202.037	15.20	0.1659	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,260.69060	1,330.884	15.97	0.6662	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			560.09060	539.584	15.97	0.3338	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,255.78740	1,325.348	15.98	0.6644	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,763.92960	1,838.214	15.38	0.7412	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			453.32960	436.814	15.38	0.2588	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,776.21070	1,850.517	15.35	0.7443	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			445.61070	429.117	15.35	0.2557	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,770.06070	1,844.353	15.37	0.7427	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			449.46070	432.953	15.37	0.2573	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>294,140</b>
<b>Total € / R</b>												<b>19,036,985.00</b>	<b>1,243</b>	<b>396,686</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.45570		9.42630			0.0000	4,727,850.00	500	2,309
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.56560		9.53300			0.0000	0.00	0	9,383
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.68860		9.65560			0.0000	484,430.00	50	2,100
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.81310		9.78120			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>5,212,280.00</b>	<b>550</b>	<b>13,792</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			1.67380	1.568	21.74	0.0123	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			915.37380	885.868	21.74	0.9877	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			1.62020	1.521	21.86	0.0119	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			925.32020	895.821	21.86	0.9881	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			1.56890	1.475	21.97	0.0115	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			935.26890	905.775	21.97	0.9885	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			776.91460	754.969	16.97	0.7512	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.12320	2.059	20.49	0.0060	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,284.73810	2,317.298	20.98	0.9950	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.73810	1.698	20.98	0.0050	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,234.92110	2,267.470	20.74	0.9945	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.92110	1.870	20.74	0.0055	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,185.12320	2,217.659	20.49	0.9940	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			411.53560	433.868	14.29	0.6605	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			178.53560	168.268	14.29	0.3395	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			262.67430	280.145	14.85	0.4971	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			329.67430	314.545	14.85	0.5029	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			109.91460	120.569	16.97	0.2488	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			309.51270	293.414	13.47	0.4057	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			465.09370	482.111	13.43	0.6027	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			299.49370	283.511	13.43	0.3973	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			460.08100	477.041	13.45	0.5985	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			304.48100	288.441	13.45	0.4015	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			455.11270	472.014	13.47	0.5943	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			699.10760	680.615	15.32	0.5520	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			397.33460	410.655	15.34	0.4453	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			706.13460	687.555	15.34	0.5547	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			394.38400	407.621	15.37	0.4426	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			713.18400	694.521	15.37	0.5574	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			400.30760	413.715	15.32	0.4480	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>												<b>5,212,280.00</b>	<b>550</b>	<b>14,395</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.14360		10.14610			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.30620		10.30510			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			513.34100	509.099	16.57	0.9564	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			7.24100	5.499	16.57	0.0436	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			503.66970	499.417	16.48	0.9540	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			7.56970	5.817	16.48	0.0460	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			494.22690	489.851	16.44	0.9509	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			8.12690	6.251	16.44	0.0491	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			276.99050	283.239	16.95	0.4384	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			461.89050	467.039	16.95	0.5616	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			273.69190	279.952	16.98	0.4344	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			468.59190	473.752	16.98	0.5656	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			270.43280	276.705	17.02	0.4304	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			475.33280	480.505	17.02	0.5696	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future					0.00000			0.0000	0.00	0	24,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGH Future</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			160.01000	160.010		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			159.99000	159.990		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			160.00000	160.000		0.0000	0.00	0	0
<b>Total CF CANDO CAGH Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CHF / R	On	14/09/2015	Foreign Exchange Future			13.92620		13.93250			0.0000	0.00	0	1,544
CHF / R	On	11/12/2015	Foreign Exchange Future			14.20030		14.20050			0.0000	0.00	0	7,345
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,889</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,146.87430	1,140.333	22.92	0.9807	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			4.37430	4.133	22.92	0.0193	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,136.96120	1,130.415	22.80	0.9803	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			4.46120	4.215	22.80	0.0197	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,127.05030	1,120.499	22.69	0.9799	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			4.55030	4.299	22.69	0.0201	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			604.01630	617.601	17.56	0.5764	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			413.51630	427.301	17.56	0.4236	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			613.61790	627.233	17.51	0.5826	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			403.11790	416.933	17.51	0.4174	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			608.79870	622.402	17.53	0.5795	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			408.29870	422.102	17.53	0.4205	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,889</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.09310		2.08400			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.10290		2.09570			0.0000	0.00	0	25,110
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>25,110</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			863.61460	951.818	17.26	0.9292	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			23.61460	20.818	17.26	0.0708	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			773.91610	860.620	17.27	0.9048	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			33.91610	29.620	17.27	0.0952	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			959.44520	1,048.489	18.00	0.9411	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			19.44520	17.489	18.00	0.0589	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,220.93150	1,294.792	17.22	0.7075	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			363.93150	365.792	17.22	0.2925	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,359.11440	1,433.819	17.22	0.7445	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
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			302.11440	304.818	17.22	0.2555	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,287.62870	1,361.971	17.19	0.7266	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			330.62870	332.971	17.19	0.2734	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>25,110</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			2.03220		2.02150			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.06990		2.05820			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			2,817.56010	2,923.251	32.00	0.9966	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			2.56010	1.251	32.00	0.0034	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			2,718.17150	2,823.529	31.59	0.9958	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			3.17150	1.529	31.59	0.0042	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,618.92020	2,723.868	31.18	0.9949	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			3.92020	1.868	31.18	0.0051	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			592.46850	558.202	19.34	0.3666	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,185.52470	1,272.686	19.15	0.6711	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			503.52470	473.686	19.15	0.3289	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,128.95500	1,213.922	19.24	0.6523	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			546.95500	514.922	19.24	0.3477	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,074.46850	1,157.202	19.34	0.6334	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12930		0.12860			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12910		0.12820			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12870		0.12790			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,973</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06760		0.06730			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06050		0.06050			0.0000	0.00	0	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05730		0.05750			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>30,268</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>30,268</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.55140		8.47580			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.55870		8.48730			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.64190		8.56730			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.73620		8.66110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			118.12430	172.800	24.35	0.8568	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			32.32430	11.400	24.35	0.1432	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			110.69900	163.916	24.07	0.8441	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			34.89900	12.516	24.07	0.1559	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			103.45980	155.143	23.78	0.8304	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			37.65980	13.743	23.78	0.1696	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.71100	4.027	18.30	0.0361	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			605.41100	535.327	18.30	0.9639	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.60730	3.864	18.44	0.0346	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			615.30730	545.164	18.44	0.9654	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.50870	3.709	18.58	0.0331	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			625.20870	555.009	18.58	0.9669	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			82.75580	102.092	14.53	0.2654	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			605.45580	550.192	14.53	0.7346	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			81.28830	100.413	14.57	0.2614	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			613.98830	558.513	14.57	0.7386	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			79.85140	98.678	14.62	0.2574	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			622.55140	566.778	14.62	0.7426	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			207.19340	235.544	15.62	0.3670	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			686.09340	639.344	15.62	0.6330	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			205.04630	233.124	15.66	0.3638	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			693.94630	646.924	15.66	0.6362	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			202.92630	230.735	15.69	0.3606	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			701.82630	654.535	15.69	0.6394	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>8,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12340		1.12580			0.0000	0.00	0	483
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12520		1.12750			0.0000	0.00	0	150
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12730		1.12970			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>633</b>
<b>Total QUANTO € / \$</b>												<b>0.00</b>	<b>0</b>	<b>633</b>
RAIN	On	14/09/2015	Foreign Exchange Future			23,745.61000		23,615.62000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/09/2015	Foreign Exchange Future			9.52150		9.48540			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.64310		9.60110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total SGD / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call			335.56940	350.504	36.55	0.6268	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			190.16940	169.004	36.55	0.3732	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			320.90610	336.135	35.28	0.6241	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			185.50610	164.635	35.28	0.3759	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			306.24910	321.765	34.00	0.6211	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			180.84910	160.265	34.00	0.3789	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			935.23140	1,055.037	45.28	0.6000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			674.13140	751.937	45.28	0.4000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			911.19000	1,031.171	44.32	0.5983	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			660.09000	738.071	44.32	0.4017	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			887.12650	1,007.283	43.36	0.5967	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			646.02650	724.183	43.36	0.4033	0.00	0	0
<b>Total SGD / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.56330		4.57220			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.51070		4.52000			0.0000	0.00	0	0
<b>Total TRY / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			44.77040	33.203	16.08	0.3689	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			82.57040	79.903	16.08	0.6311	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			52.91410	40.348	15.90	0.4254	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			70.71410	67.048	15.90	0.5746	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			48.71740	36.637	15.99	0.3967	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			76.51740	73.337	15.99	0.6033	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			196.79840	195.482	19.69	0.5383	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			166.79840	174.782	19.69	0.4617	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			191.72340	190.554	19.69	0.5297	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			171.72340	179.854	19.69	0.4703	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			187.05090	186.005	19.72	0.5212	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			177.05090	185.305	19.72	0.4788	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.41830		1.49220			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.38580		1.45680			0.0000	15,981,045.60	11,532	7,688
<b>Total ZMW / R Future</b>												<b>15,981,045.60</b>	<b>11,532</b>	<b>7,818</b>
<b>Total ZMW / R</b>												<b>15,981,045.60</b>	<b>11,532</b>	<b>7,818</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									577277911.40	52,637	1,068,929
Total Options									10465962.54	25,804	2,456,416
Grand Total:									587,743,873.94	78,441	3,525,345