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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/09/2015 Foreign Exchange Future			13.79040		13.96580			0.0000	13,790,400.00	1,000	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.79410		13.96580			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.80110		13.97510			0.0000	672,776,022.80	48,748	436,854
\$ / R On 16/09/2015 Foreign Exchange Future			13.80570		13.97980			0.0000	0.00	0	0
\$ / R On 17/09/2015 Foreign Exchange Future			13.80810		13.98230			0.0000	0.00	0	0
\$ / R On 23/09/2015 Foreign Exchange Future			13.82270		13.99710			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.82760		14.00200			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.83490		14.00940			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.83970		14.01440			0.0000	0.00	0	0
\$ / R On 02/10/2015 Foreign Exchange Future			13.84460		14.01930			0.0000	0.00	0	0
\$ / R On 06/10/2015 Foreign Exchange Future			13.85440		14.02920			0.0000	0.00	0	0
\$ / R On 09/10/2015 Foreign Exchange Future			13.86170		13.98100			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.87140		14.04660			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.90820		14.08410			0.0000	13,908.20	1	351
\$ / R On 05/11/2015 Foreign Exchange Future			13.92780		14.10410			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.95760		14.13440			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.96010		14.13700			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.96510		14.14200			0.0000	0.00	0	0
\$ / R On 24/11/2015 Foreign Exchange Future			13.97510		14.15220			0.0000	0.00	0	0
\$ / R On 25/11/2015 Foreign Exchange Future			13.97760		14.15470			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			14.01020		14.18760			0.0000	0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future			14.01770		14.19540			0.0000	380,103,953.20	27,116	332,977
\$ / R	On	21/12/2015	Foreign Exchange Future			14.04340		14.22180			0.0000	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Future			14.10260		14.28260			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			14.13860		14.31950			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			14.17970		14.36170			0.0000	0.00	0	0
\$ / R	On	19/02/2016	Foreign Exchange Future			14.19770		14.38020			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			14.21310		14.39610			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			14.25180		14.43580			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			14.25970		14.44390			0.0000	45,987,532.50	3,225	26,376
\$ / R	On	29/03/2016	Foreign Exchange Future			14.29940		14.48430			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			14.37350		14.55980			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			14.45560		14.64330			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			14.48200		14.67030			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			14.49000		14.67840			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			14.50090		14.68970			0.0000	4,901,304.20	338	16,038
\$ / R	On	28/06/2016	Foreign Exchange Future			14.54230		14.73250			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			14.62240		14.81510			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			14.66380		14.85780			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.70520		14.90050			0.0000	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Future			14.73560		14.93190			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.75890		14.95350			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.76790		14.96230			0.0000	0.00	0	700
\$ / R	On	28/09/2016	Foreign Exchange Future			14.78810		14.98190			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.85110		15.04310			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.92530		15.11520			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.96130		15.15020			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.97250		15.16110			0.0000	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Future			15.16140		15.34000			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>1,117,573,120.90</b>	<b>80,428</b>	<b>820,979</b>
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			1,015.80000	840.400	19.31	1.0000	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			0.00000	0.000	19.31	0.0000	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			785.80410	610.400	19.31	1.0000	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Put			0.00410	0.000	19.31	0.0000	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			1,805.80000	1,634.110	45.53	0.9999	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.00000	0.010	45.53	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			2,805.10230	2,631.108	42.59	1.0000	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00230	0.008	42.59	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			2,775.10220	2,601.109	42.15	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.00220	0.009	42.15	0.0000	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			2,685.10290	2,511.109	40.82	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.00360	0.000	35.88	0.0000	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			3,375.10360	3,201.100	36.57	1.0000	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.00360	0.000	36.57	0.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,995.10280	2,821.103	43.16	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00280	0.003	43.16	0.0000	0.00	0	24,142

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			627.00610	785.051	23.77	0.9630	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.03680	0.039	62.43	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			4,524.93680	4,698.939	62.43	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			141.96080	58.043	18.96	0.2821	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			166.86080	256.943	18.96	0.7179	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			3,415.10360	3,241.100	35.88	1.0000	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			380.61780	517.158	21.56	0.8981	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			34.04000	10.374	22.86	0.0602	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			508.94000	659.274	22.86	0.9398	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			699.05300	529.803	19.33	0.9413	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			3.95300	8.703	19.33	0.0587	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			22.10610	6.151	23.77	0.0370	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			8.95010	17.661	18.84	0.1088	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Call			254.61160	122.138	17.23	0.5058	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.80	Put			79.51160	121.038	17.23	0.4942	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			876.90230	703.829	20.06	0.9793	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1.80230	2.729	20.06	0.0207	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			55.71780	18.258	21.56	0.1019	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			2.23330	3.808	19.86	0.0280	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			728.55910	558.330	19.45	0.9502	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			3.45910	7.230	19.45	0.0498	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			976.28410	802.580	20.68	0.9884	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			1.18410	1.480	20.68	0.0116	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			584.05010	418.761	18.84	0.8912	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1.52140	2.140	20.31	0.0165	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			906.68690	733.374	20.25	0.9826	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1.58690	2.274	20.25	0.0174	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			1,115.77070	941.718	21.55	0.9949	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			0.67070	0.618	21.55	0.0051	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			827.33330	654.908	19.86	0.9720	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.78720	0.795	21.30	0.0065	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,055.95340	882.001	21.18	0.9927	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.85340	0.901	21.18	0.0073	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,275.45980	1,101.324	22.54	0.9981	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.35980	0.224	22.54	0.0019	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			916.62140	743.240	20.31	0.9835	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			0.43580	0.308	22.23	0.0026	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,175.62930	1,001.523	21.92	0.9965	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			0.52930	0.423	21.92	0.0035	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			1,375.34730	1,201.218	23.16	0.9990	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			0.24730	0.118	23.16	0.0010	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,075.88720	901.895	21.30	0.9935	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			0.26630	0.134	23.04	0.0012	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			1,305.42120	1,131.285	22.73	0.9984	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			0.32120	0.185	22.73	0.0016	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			1,475.26880	1,301.162	23.78	0.9994	0.00	0	33,750

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	12.50	Put			0.16880	0.062	23.78	0.0006	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			1,225.53580	1,051.408	22.23	0.9974	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			0.17530	0.066	23.72	0.0006	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			1,425.30410	1,251.186	23.47	0.9992	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			0.20410	0.086	23.47	0.0008	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			1,575.21620	1,401.133	24.41	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			0.11620	0.033	24.41	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			1,355.36630	1,181.234	23.04	0.9988	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			0.13480	0.042	24.15	0.0004	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			1,495.25660	1,321.155	23.90	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			0.15660	0.055	23.90	0.0005	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			1,705.17250	1,531.127	26.33	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			0.07250	0.027	26.33	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			1,465.27530	1,291.166	23.72	0.9994	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			0.08070	0.029	25.88	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			1,585.21200	1,411.132	24.55	0.9997	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			0.11200	0.032	24.55	0.0003	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			1,845.14420	1,671.123	28.40	0.9998	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			0.04420	0.023	28.40	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			1,535.23480	1,361.142	24.15	0.9996	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			0.05650	0.025	27.36	0.0002	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			1,745.16280	1,571.126	26.92	0.9998	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			0.06280	0.026	26.92	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			1,915.13470	1,741.121	29.43	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			0.03470	0.021	29.43	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			1,675.18070	1,501.129	25.88	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			0.03720	0.022	29.14	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			1,875.13980	1,701.122	28.84	0.9998	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			0.03980	0.022	28.84	0.0002	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			2,175.11450	2,001.116	33.28	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			0.01450	0.016	33.28	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			1,775.15650	1,601.125	27.36	0.9998	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			0.02830	0.020	30.32	0.0001	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			1,935.13240	1,761.121	29.73	0.9998	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			0.03240	0.021	29.73	0.0002	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			2,375.10760	2,201.113	36.23	0.9999	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.00760	0.013	36.23	0.0001	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			1,895.13720	1,721.122	29.14	0.9998	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			0.00810	0.013	35.94	0.0001	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			2,225.11230	2,051.115	34.02	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.01230	0.015	34.02	0.0001	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			2,475.10550	2,301.112	37.71	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.00550	0.012	37.71	0.0001	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,975.12830	1,801.120	30.32	0.9999	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.00570	0.012	37.56	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			2,435.10630	2,261.112	37.12	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.00630	0.012	37.12	0.0001	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			2,735.10250	2,561.109	41.55	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.00250	0.009	41.55	0.0001	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			2,355.10810	2,181.113	35.94	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.00290	0.009	40.82	0.0001	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			2,485.10540	2,311.111	37.86	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.00540	0.011	37.86	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,975.10270	2,801.104	43.51	1.0000	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.00270	0.004	43.51	0.0000	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			2,465.10570	2,291.112	37.56	0.9999	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Call			555.63420	390.370	18.64	0.8314	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.45	Put			25.83420	34.670	18.64	0.1686	0.00	0	0
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Call			496.30610	334.544	18.65	0.7797	0.00	0	3,000
\$ / R	On	16/09/2015	Foreign Exchange Option	13.52	Put			36.50610	48.844	18.65	0.2203	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			1,008.51990	831.395	19.49	0.9791	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			6.21990	3.295	19.49	0.0209	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			988.89860	811.613	19.28	0.9777	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			6.59860	3.513	19.28	0.0223	0.00	0	0
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Call			301.90480	190.655	21.43	0.4379	0.00	0	3,600
\$ / R	On	23/09/2015	Foreign Exchange Option	13.93	Put			234.80480	297.955	21.43	0.5621	0.00	0	3,600
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call			934.83610	759.196	18.65	0.9165	0.00	0	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put			22.83610	21.596	18.65	0.0835	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			3,209.45970	3,034.941	29.81	0.9998	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.05970	0.041	29.81	0.0002	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			2,859.52550	2,684.976	27.32	0.9997	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.12550	0.076	27.32	0.0003	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			2,609.62890	2,435.065	26.16	0.9993	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			2,794.23680	2,966.097	30.26	0.9966	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.22890	0.164	26.16	0.0007	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			780.88190	616.173	18.35	0.8394	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			41.48190	51.273	18.35	0.1606	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			295.63490	196.085	20.83	0.4133	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			286.23490	361.185	20.83	0.5867	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			3.63680	0.997	30.26	0.0034	0.00	0	300
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			1,224.57360	1,052.486	19.22	0.9534	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			10.17360	12.786	19.22	0.0466	0.00	0	0
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Call			639.46590	491.649	18.83	0.7232	0.00	0	201
\$ / R	On	02/10/2015	Foreign Exchange Option	13.47	Put			90.16590	117.049	18.83	0.2768	0.00	0	201
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Put			50.75560	65.676	17.72	0.1753	0.00	0	5,000
\$ / R	On	06/10/2015	Foreign Exchange Option	13.25	Call			829.95560	670.076	17.72	0.8247	0.00	0	0
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Call			0.00000	269.418	20.09	0.4539	2,694,185.00	10,000	5,000
\$ / R	On	09/10/2015	Foreign Exchange Option	13.98	Put			0.00000	387.718	20.09	0.5461	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			1,188.16690	1,017.434	17.12	0.9230	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			21.56690	26.034	17.12	0.0770	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			39.65010	32.003	31.54	0.0493	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			2,935.55010	3,103.803	31.54	0.9507	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	28/10/2015	Foreign Exchange Option	10.80	Call		3,284.80820	3,108.822	23.72	0.9983	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		0.70820	0.622	23.72	0.0017	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,935.52180	2,759.501	22.55	0.9964	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		1.42180	1.301	22.55	0.0036	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		706.84490	568.962	18.20	0.6591	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put		182.74490	220.762	18.20	0.3409	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		1,168.03900	1,000.920	16.97	0.8538	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		63.93900	73.120	16.97	0.1462	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		1,415.36590	1,243.811	16.79	0.9175	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		31.26590	36.011	16.79	0.0825	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		1,091.81350	930.864	17.13	0.7973	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		107.41350	123.264	17.13	0.2027	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		1,080.65930	920.524	17.18	0.7901	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		113.65930	130.424	17.18	0.2099	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		1,112.89820	952.314	17.21	0.7967	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		110.89820	127.214	17.21	0.2033	0.00	0	8,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Call		759.40310	630.964	18.51	0.6155	0.00	0	9,000
\$ / R	On	24/11/2015	Foreign Exchange Option	13.68	Put		287.20310	335.864	18.51	0.3845	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Call		1,370.15360	1,202.251	16.86	0.8682	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.85	Put		65.45360	74.651	16.86	0.1318	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Call		1,302.34980	1,136.371	16.96	0.8492	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.93	Put		77.64980	88.771	16.96	0.1508	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Call		1,219.85200	1,056.617	17.07	0.8235	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		3,376.55780	3,543.150	32.34	0.9207	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		3,356.85730	3,179.753	21.91	0.9953	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		2.15730	2.153	21.91	0.0047	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		3,008.06320	2,831.094	20.60	0.9923	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		3.36320	3.494	20.60	0.0077	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Put		311.91600	363.742	18.69	0.4013	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Call		1,567.80100	1,391.955	16.60	0.9130	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	12.63	Put		43.10100	44.355	16.60	0.0870	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		673.24330	555.158	19.05	0.5589	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		368.54330	427.558	19.05	0.4411	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		81.25780	70.750	32.34	0.0793	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Put		164.44190	189.997	17.48	0.2652	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Call		918.33350	775.199	17.79	0.7010	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.43	Put		193.63350	227.599	17.79	0.2990	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Call		781.70080	651.695	18.45	0.6258	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.65	Put		277.00080	324.095	18.45	0.3742	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.73	Call		736.61600	611.342	18.69	0.5987	0.00	0	201
\$ / R	On	25/11/2015	Foreign Exchange Option	13.03	Put		95.15200	109.017	17.07	0.1765	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		1,055.55310	899.333	17.32	0.7633	0.00	0	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		140.85310	161.733	17.32	0.2367	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Call		1,048.05150	892.208	17.33	0.7603	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.25	Put		143.35150	164.608	17.33	0.2397	0.00	0	15,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.33	Call		989.14190	837.597	17.48	0.7348	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,880.53690	1,703.933	17.08	0.9371	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			32.93690	33.733	17.08	0.0629	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Call			618.34480	517.073	19.91	0.4914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.12	Put			542.94480	619.373	19.91	0.5086	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Call			810.32650	686.800	18.69	0.6079	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.72	Put			334.92650	389.100	18.69	0.3921	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Call			712.90290	599.662	19.25	0.5508	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.91	Put			427.50290	491.962	19.25	0.4492	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Call			708.09320	595.394	19.28	0.5479	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.92	Put			432.69320	497.694	19.28	0.4521	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Call			860.63020	732.259	18.42	0.6356	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.63	Put			295.23020	344.558	18.42	0.3644	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Call			854.90660	727.070	18.45	0.6325	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.64	Put			299.50660	349.370	18.45	0.3675	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			843.56090	716.796	18.51	0.6263	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			308.16090	359.096	18.51	0.3737	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Call			883.86780	753.359	18.30	0.6480	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.59	Put			278.46780	325.659	18.30	0.3520	0.00	0	1,732
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			878.00790	748.031	18.33	0.6449	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			282.60790	330.331	18.33	0.3551	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Call			866.38790	737.482	18.39	0.6387	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.62	Put			290.98790	339.782	18.39	0.3613	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			1,005.53850	861.381	17.74	0.7073	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			210.13850	243.681	17.74	0.2927	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			978.21970	837.555	17.86	0.6949	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			222.81970	259.855	17.86	0.3051	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			938.15700	802.907	18.04	0.6761	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			242.75700	285.207	18.04	0.3239	57,041.38	200	200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Call			1,134.36140	979.031	17.35	0.7610	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.22	Put			158.96140	181.331	17.35	0.2390	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			1,112.23170	957.977	17.38	0.7526	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			166.83170	190.277	17.38	0.2474	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			1,090.36380	937.207	17.42	0.7440	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			174.96380	199.507	17.42	0.2560	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,264.51230	1,103.620	17.14	0.8067	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			119.11230	135.920	17.14	0.1933	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			1,225.40970	1,066.059	17.20	0.7937	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			130.00970	148.360	17.20	0.2063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			1,149.25530	993.224	17.32	0.7666	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			153.85530	175.524	17.32	0.2334	0.00	0	60
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			1,418.96540	1,252.938	16.92	0.8524	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			83.56540	95.238	16.92	0.1476	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			1,385.70700	1,220.667	16.96	0.8433	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			90.30700	102.967	16.96	0.1567	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			1,304.27370	1,141.919	17.08	0.8193	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			108.87370	124.219	17.08	0.1807	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call		1,649.28210	1,472.555	16.61	0.9044	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put		53.88210	54.855	16.61	0.0956	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		1,505.04650	1,335.459	16.80	0.8740	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		69.64650	77.759	16.80	0.1260	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		1,469.55240	1,302.144	16.85	0.8656	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		74.15240	84.444	16.85	0.1344	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		1,685.85680	1,509.149	16.68	0.9098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		50.45680	51.449	16.68	0.0902	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		1,676.69480	1,499.981	16.66	0.9085	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		51.29480	52.281	16.66	0.0915	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		1,667.54470	1,490.827	16.65	0.9071	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		52.14470	53.127	16.65	0.0929	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		2,041.62240	1,865.103	17.41	0.9490	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		26.22240	27.403	17.41	0.0510	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		2,022.57890	1,846.054	17.37	0.9473	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		27.17890	28.353	17.37	0.0527	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		1,741.07090	1,564.394	16.80	0.9173	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		45.67090	46.694	16.80	0.0827	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		2,118.08470	1,941.587	17.56	0.9550	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		22.68470	23.887	17.56	0.0450	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		2,070.24250	1,893.733	17.47	0.9513	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put		24.84250	26.033	17.47	0.0487	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		2,060.69490	1,884.182	17.45	0.9505	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		25.29490	26.482	17.45	0.0495	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		2,262.57090	2,086.084	17.85	0.9646	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		17.17090	18.384	17.85	0.0354	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		2,214.25960	2,037.773	17.75	0.9617	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		18.85960	20.073	17.75	0.0383	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		2,175.71520	1,999.226	17.68	0.9591	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		20.31520	21.526	17.68	0.0409	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		2,457.08200	2,280.553	18.23	0.9746	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		11.68200	12.853	18.23	0.0254	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		2,408.28210	2,231.769	18.13	0.9724	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		12.88210	14.069	18.13	0.0276	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		2,311.01790	2,134.526	17.94	0.9674	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		15.61790	16.826	17.94	0.0326	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		2,801.12690	2,624.409	18.90	0.9862	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		5.72690	6.709	18.90	0.0138	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		2,604.05960	2,427.464	18.51	0.9804	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		8.65960	9.764	18.51	0.0196	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		2,594.23670	2,417.646	18.50	0.9800	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		8.83670	9.946	18.50	0.0200	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,248.79170	3,071.113	20.24	0.9930	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		3.39170	3.413	20.24	0.0070	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		3,198.97180	3,021.316	20.05	0.9925	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		3.57180	3.616	20.05	0.0075	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			2,999.79890	2,822.264	19.28	0.9904	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			4.39890	4.564	19.28	0.0096	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			5,045.50750	4,867.820	24.68	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.10750	0.120	24.68	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			4,995.52740	4,817.842	24.68	0.9997	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.12740	0.142	24.68	0.0003	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			4,945.55060	4,767.868	24.68	0.9996	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.15060	0.168	24.68	0.0004	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			217.92860	180.174	25.28	0.1925	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			1,822.52860	1,962.474	25.28	0.8075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			151.59960	126.286	27.47	0.1357	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,456.19960	2,608.586	27.47	0.8643	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			22.21180	16.115	35.62	0.0185	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			6,596.81180	6,768.415	35.62	0.9815	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			354.90050	293.390	22.64	0.3034	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,129.50050	1,245.690	22.64	0.6966	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			348.34320	287.932	22.74	0.2983	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,152.94320	1,270.232	22.74	0.7017	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Call			290.28590	239.901	23.71	0.2522	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.30	Put			1,394.88590	1,522.201	23.71	0.7478	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			480.02280	398.427	21.12	0.3967	0.00	0	55,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			784.62280	880.727	21.12	0.6033	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Call			0.00000	337.644	21.93	0.3438	202,586.16	600	200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.75	Put			0.00000	1,069.944	21.93	0.6562	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			385.17810	318.601	22.22	0.3266	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,029.77810	1,140.901	22.22	0.6734	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			547.92320	456.497	20.48	0.4444	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			652.52320	738.797	20.48	0.5556	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			523.03310	435.130	20.71	0.4271	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			697.63310	787.430	20.71	0.5729	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			512.74500	426.324	20.80	0.4199	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			717.34500	808.624	20.80	0.5801	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Call			585.71300	489.111	20.16	0.4701	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.20	Put			590.31300	671.411	20.16	0.5299	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Call			570.27550	475.760	20.29	0.4597	0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Option	14.24	Put			614.87550	698.060	20.29	0.5403	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Call			555.26900	462.818	20.42	0.4494	0.00	0	12,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.28	Put			639.86900	725.118	20.42	0.5506	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			670.74990	562.345	19.52	0.5248	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			475.34990	544.645	19.52	0.4752	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			666.21990	558.413	19.55	0.5220	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			480.81990	550.713	19.55	0.4780	0.00	0	50,000
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			645.24390	544.892	19.89	0.4928	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			573.44390	651.492	19.89	0.5072	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			124.85960	112.665	33.24	0.1022	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			3,773.05960	3,939.265	33.24	0.8978	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	21/12/2015	Foreign Exchange Option	10.80	Call			3,425.30510	3,246.660	20.21	0.9936	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			3.50510	3.260	20.21	0.0064	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			3,086.67740	2,908.015	18.87	0.9906	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			4.87740	4.615	18.87	0.0094	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			3,076.72530	2,898.063	18.83	0.9905	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			4.92530	4.663	18.83	0.0095	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			1,479.67450	1,316.078	16.95	0.8208	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			127.07450	143.478	16.95	0.1792	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			1,497.24740	1,334.777	16.97	0.8080	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			147.74740	166.177	16.97	0.1920	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			1,390.92760	1,232.996	17.16	0.7768	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			181.42760	204.396	17.16	0.2232	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			664.21240	575.624	20.69	0.4518	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			824.71240	917.024	20.69	0.5482	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			2,548.82440	2,366.848	17.52	0.9568	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			29.32440	28.248	17.52	0.0432	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			471.60890	410.890	23.07	0.3192	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			1,509.90890	1,631.190	23.07	0.6808	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			2,788.79050	2,605.557	17.78	0.9625	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			27.09050	25.857	17.78	0.0375	0.00	0	1,000
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Call			968.47690	856.147	19.01	0.5844	0.00	0	3,600
\$ / R	On	19/02/2016	Foreign Exchange Option	13.93	Put			518.27690	588.447	19.01	0.4156	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			2,637.53660	2,453.320	17.56	0.9466	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			41.43660	40.221	17.56	0.0534	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			650.58480	571.240	21.47	0.4124	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,094.48480	1,198.140	21.47	0.5876	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			2,018.79770	1,838.741	16.90	0.8708	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			112.99770	116.941	16.90	0.1292	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,133.14680	2,266.599	24.53	0.7321	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			3,413.87870	3,228.097	18.67	0.9756	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			19.97870	18.397	18.67	0.0244	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Put			1,241.85080	1,350.799	21.84	0.6015	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			2,928.87330	2,742.864	17.73	0.9573	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			34.97330	33.164	17.73	0.0427	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			2,881.24720	2,695.312	17.69	0.9545	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			37.34720	35.612	17.69	0.0455	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			427.04680	376.299	24.53	0.2679	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			935.46390	1,030.299	20.72	0.5317	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			377.52180	332.753	25.33	0.2383	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			2,433.62180	2,573.053	25.33	0.7617	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			143.65550	118.625	32.69	0.0848	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			5,929.75550	6,088.925	32.69	0.9152	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.03	Call			655.75080	580.499	21.84	0.3985	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			542.37350	614.388	18.93	0.4072	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			595.08930	526.300	22.43	0.3652	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			1,421.18930	1,536.600	22.43	0.6348	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	15.75	Call			494.74890	437.054	23.62	0.3079	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			1,800.84890	1,927.354	23.62	0.6921	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			789.36390	699.999	20.72	0.4683	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			363.32410	407.782	17.77	0.3213	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			737.06660	653.158	21.13	0.4415	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,043.16660	1,143.459	21.13	0.5585	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			691.97340	612.920	21.51	0.4179	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,148.07340	1,253.220	21.51	0.5821	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			1,046.27350	934.088	18.93	0.5928	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			152.53820	160.520	16.64	0.1675	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			929.34790	828.852	19.74	0.5380	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			695.44790	779.152	19.74	0.4620	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			890.22140	792.782	20.01	0.5189	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			756.32140	843.082	20.01	0.4811	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			1,257.22410	1,117.482	17.77	0.6787	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			84.19260	85.432	17.11	0.0982	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Call			1,208.88580	1,076.572	18.00	0.6606	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.63	Put			394.98580	446.872	18.00	0.3394	0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			1,134.09260	1,013.811	18.39	0.6317	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			450.19260	514.111	18.39	0.3683	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			1,796.43820	1,620.220	16.64	0.8325	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			65.70110	65.508	17.29	0.0780	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			1,671.90160	1,505.630	16.76	0.8054	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			178.00160	195.930	16.76	0.1946	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			1,445.35800	1,293.578	17.28	0.7415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			261.45800	293.878	17.28	0.2585	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			2,268.09260	2,085.132	17.11	0.9018	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			58.18230	57.488	17.38	0.0696	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			2,010.63360	1,830.673	16.86	0.8678	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			116.73360	120.973	16.86	0.1322	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,847.12150	1,669.897	16.69	0.8415	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			143.22150	150.197	16.69	0.1585	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			2,459.60110	2,275.208	17.29	0.9220	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			48.28100	47.018	17.51	0.0583	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			2,450.39540	2,266.058	17.29	0.9211	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			66.49540	66.358	17.29	0.0789	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			2,404.49450	2,220.456	17.24	0.9166	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			70.59450	70.756	17.24	0.0834	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			2,552.08230	2,367.188	17.38	0.9304	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			55.38710	54.520	17.42	0.0664	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			2,505.74480	2,321.088	17.34	0.9263	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			61.84480	61.388	17.34	0.0737	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			2,468.81340	2,284.366	17.30	0.9229	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			64.91340	64.666	17.30	0.0771	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			2,692.18100	2,506.718	17.51	0.9417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			2,664.03710	2,478.671	17.49	0.9396	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			50.13710	48.971	17.49	0.0604	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			2,589.28710	2,404.220	17.42	0.9336	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			645.30650	574.935	22.27	0.3804	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			1,411.00650	1,525.535	22.27	0.6196	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			2,737.36730	2,551.318	17.43	0.9386	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			53.06730	51.918	17.43	0.0614	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			2,822.57380	2,635.174	17.35	0.9330	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			62.77380	61.674	17.35	0.0670	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			633.65070	571.943	23.07	0.3537	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			1,733.85070	1,858.444	23.07	0.6463	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			2,916.30820	2,727.431	17.26	0.9280	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			73.00820	71.831	17.26	0.0720	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			624.80960	569.633	23.86	0.3295	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,111.50960	2,244.033	23.86	0.6705	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			1,578.82510	1,698.935	22.37	0.5943	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			2,587.19420	2,400.532	17.09	0.8918	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			116.89420	118.532	17.09	0.1082	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			799.12510	730.936	22.37	0.4057	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,708.72200	1,562.910	17.42	0.7397	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			330.32200	372.910	17.42	0.2603	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,702.24130	1,556.858	17.44	0.7379	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			333.84130	376.858	17.44	0.2621	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,715.22060	1,568.984	17.40	0.7415	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			326.82060	368.984	17.40	0.2585	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,720.95550	1,575.514	17.40	0.7403	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			331.25550	374.614	17.40	0.2597	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,714.47480	1,569.469	17.42	0.7385	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			334.77480	378.569	17.42	0.2615	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			968.18330	887.247	21.24	0.4744	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,208.48330	1,316.347	21.24	0.5256	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Call			650.09160	596.145	23.93	0.3323	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	16.23	Put			2,190.39160	2,325.245	23.93	0.6677	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,727.45790	1,581.586	17.38	0.7421	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			327.75790	370.686	17.38	0.2579	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Call			536.84820	493.370	25.30	0.2777	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.93	Put			2,777.14820	2,922.470	25.30	0.7223	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Call			0.00000	477.457	25.55	0.2690	260,213.96	545	545
\$ / R	On	13/06/2016	Foreign Exchange Option	17.06	Put			0.00000	3,036.557	25.55	0.7310	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Call			0.00000	1,458.892	17.80	0.7045	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.50	Put			0.00000	457.992	17.80	0.2955	249,605.75	545	545
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Call			1,943.99910	1,771.783	16.91	0.7919	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.00	Put			254.29910	270.883	16.91	0.2081	0.00	0	750
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Call			1,791.03730	1,637.265	17.20	0.7581	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.20	Put			301.33730	336.364	17.20	0.2419	0.00	0	700
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Call			553.94320	508.859	25.07	0.2862	0.00	0	2,310
\$ / R	On	13/06/2016	Foreign Exchange Option	16.81	Put			2,674.24320	2,817.959	25.07	0.7138	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	12.16	Call			2,643.78230	2,456.902	17.08	0.8950	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			114.08230	116.002	17.08	0.1050	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			621.15790	572.916	24.61	0.3106	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			2,508.65790	2,650.616	24.61	0.6894	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			3,012.36720	2,821.814	17.07	0.9251	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			79.86720	79.514	17.07	0.0749	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			3,102.01710	2,908.589	16.94	0.9230	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			86.91710	86.189	16.94	0.0770	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			614.83870	573.288	25.40	0.2936	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			2,929.73870	3,080.888	25.40	0.7064	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			969.38730	904.794	22.28	0.4374	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			1,631.58730	1,760.994	22.28	0.5626	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			2,371.62790	2,196.571	17.01	0.8316	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			213.82790	232.771	17.01	0.1684	0.00	0	2,000
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			3,194.33720	2,997.523	16.80	0.9214	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			93.83720	92.323	16.80	0.0786	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			609.83180	577.110	26.31	0.2786	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			3,409.33180	3,571.910	26.31	0.7214	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Call			629.64110	600.406	26.37	0.2833	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.74	Put			3,437.74110	3,604.806	26.37	0.7167	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Call			622.47150	598.085	26.56	0.2811	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	17.80	Put			3,490.57150	3,662.485	26.56	0.7189	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Call			1,858.04020	1,727.498	17.62	0.7209	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.50	Put			426.14020	491.898	17.62	0.2791	0.00	0	10,000
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Call			1,743.03390	1,621.285	18.06	0.6894	0.00	0	0
\$ / R	On	06/09/2016	Foreign Exchange Option	13.70	Put			511.13390	585.685	18.06	0.3106	0.00	0	10,000
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			2,022.89000	1,870.168	17.21	0.7534	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			369.39000	411.268	17.21	0.2466	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			2,015.69210	1,864.255	17.23	0.7519	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			372.19210	415.355	17.23	0.2481	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			2,030.09780	1,876.971	17.20	0.7548	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			366.59780	408.071	17.20	0.2452	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			2,034.06380	1,881.801	17.22	0.7536	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			371.76380	413.901	17.22	0.2464	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			2,026.88240	1,875.896	17.24	0.7520	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			374.58240	417.996	17.24	0.2480	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Call			662.84190	626.179	26.07	0.2908	6,261,795.00	10,000	10,000
\$ / R	On	19/09/2016	Foreign Exchange Option	17.70	Put			3,400.54190	3,558.280	26.07	0.7092	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			2,041.26420	1,888.592	17.21	0.7550	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			368.96420	410.692	17.21	0.2450	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			636.84750	620.789	27.67	0.2752	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			3,904.94750	4,082.689	27.67	0.7248	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			3,284.60840	3,088.044	16.70	0.9193	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			102.70840	99.944	16.70	0.0807	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			3,353.81580	3,159.845	16.71	0.9164	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			110.71580	108.745	16.71	0.0836	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			672.80620	657.143	28.90	0.2720	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			4,399.70620	4,576.043	28.90	0.7280	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			3,434.33230	3,242.928	16.67	0.9140	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			119.13230	117.628	16.67	0.0860	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			716.53980	690.288	30.08	0.2672	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,001.33980	5,164.988	30.08	0.7328	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			2,757.92750	2,592.038	17.13	0.8331	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			257.72750	280.738	17.13	0.1669	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			2,750.21470	2,584.591	17.14	0.8320	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			260.01470	283.291	17.14	0.1680	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			2,765.65390	2,599.499	17.12	0.8342	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			255.45390	278.199	17.12	0.1658	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			2,284.80420	2,141.196	17.57	0.7553	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			433.70420	478.696	17.57	0.2447	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			705.46810	654.618	29.75	0.2538	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			5,354.36810	5,492.118	29.75	0.7462	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			3,483.20770	3,294.408	16.61	0.9131	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			122.10770	121.908	16.61	0.0869	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			2,298.66200	2,153.546	17.54	0.7579	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			427.56200	471.046	17.54	0.2421	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			2,291.72870	2,147.001	17.54	0.7567	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			430.62870	474.501	17.54	0.2433	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Call			0.00000	1,542.786	21.86	0.5362	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.34	Put			0.00000	1,721.386	21.86	0.4638	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Call			0.00000	1,539.579	21.87	0.5353	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.35	Put			0.00000	1,728.179	21.87	0.4647	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Call			0.00000	1,536.381	21.89	0.5344	0.00	0	0
\$ / R	On	13/03/2017	Foreign Exchange Option	15.36	Put			0.00000	1,734.981	21.89	0.4656	0.00	0	0
<b>Total \$ / R Option</b>												<b>9,725,427.25</b>	<b>21,890</b>	<b>2,292,276</b>
<b>Total \$ / R</b>												<b>1,127,298,548.15</b>	<b>102,318</b>	<b>3,113,255</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.80110		13.97510			0.0000	772,861.60	56	1,469
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			14.01770		14.19540			0.0000	6,728,496.00	480	503
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			14.25970		14.44390			0.0000	0.00	0	213
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			14.50090		14.68970			0.0000	0.00	0	7
\$ / R MAXI	On	19/09/2016	Foreign Exchange Future			14.76790		14.96000			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>7,501,357.60</b>	<b>536</b>	<b>2,192</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			228,511.01390	211,111.411	34.90	0.9999	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			1.01390	1.411	34.90	0.0001	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			227,511.04710	210,111.426	34.75	0.9999	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			1.04710	1.426	34.75	0.0001	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			226,511.08150	209,111.441	34.61	0.9999	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			1.08150	1.441	34.61	0.0001	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			1,419.12350	1,539.123	18.04	0.0300	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 MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call		234,986.72480	217,336.878	18.02	0.9695	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put		1,446.72480	1,566.878	18.02	0.0305	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call		236,932.03680	219,281.774	18.06	0.9705	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put		1,392.03680	1,511.774	18.06	0.0295	0.00	0	0		
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call		235,959.12350	218,309.123	18.04	0.9700	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call		215,159.05840	196,981.542	17.00	0.8875	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put		9,769.05840	10,011.542	17.00	0.1125	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call		214,270.04510	196,102.707	16.99	0.8863	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put		9,880.04510	10,132.707	16.99	0.1137	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call		213,382.07890	195,224.875	16.98	0.8851	0.00	0	0		
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put		9,992.07890	10,254.875	16.98	0.1149	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		38,252.47310	43,202.525	17.68	0.2848	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		162,605.21990	148,719.969	17.70	0.7134	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		38,635.21990	43,629.969	17.70	0.2866	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		161,989.71250	148,149.237	17.72	0.7116	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		39,019.71250	44,059.237	17.72	0.2884	0.00	0	0		
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		163,222.47310	149,292.525	17.68	0.7152	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Call		0.00000	116,005.181	21.20	0.5129	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.01	Put		0.00000	140,215.181	21.20	0.4871	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Call		0.00000	116,632.507	21.16	0.5152	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	14.99	Put		0.00000	138,842.507	21.16	0.4848	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Call		0.00000	116,318.224	21.18	0.5140	0.00	0	0		
\$ / R MAXI On	19/09/2016	Foreign Exchange Option	15.00	Put		0.00000	139,528.224	21.18	0.4860	0.00	0	0		
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>7,501,357.60</b>	<b>536</b>	<b>2,192</b>
£ / R	On	14/09/2015	Foreign Exchange Future		21.21000	21.33440		0.0000	25,812,570.00	1,217	13,831			
£ / R	On	11/12/2015	Foreign Exchange Future		21.53340	21.66130		0.0000	67,851,743.40	3,151	27,470			
£ / R	On	14/03/2016	Foreign Exchange Future		21.89710	22.03270		0.0000	547,427.50	25	1,522			
£ / R	On	13/06/2016	Foreign Exchange Future		22.26080	22.40130		0.0000	0.00	0	200			
£ / R	On	19/09/2016	Foreign Exchange Future		22.66720	22.82000		0.0000	0.00	0	0			
<b>Total £ / R Future</b>												<b>94,211,740.90</b>	<b>4,393</b>	<b>43,023</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call	10,354.40000	10,230.000	22.82	1.0000	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put	0.00000	0.000	22.82	0.0000	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call	3,334.51120	3,210.000	25.14	1.0000	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put	0.11120	0.000	25.14	0.0000	0.00	0	16,500		
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call	3,174.54880	3,050.000	25.50	1.0000	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put	0.14880	0.000	25.50	0.0000	0.00	0	16,500		
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call	2,395.06860	2,270.110	27.22	0.9994	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put	0.66860	0.110	27.22	0.0006	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call	2,385.08230	2,260.118	27.24	0.9994	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put	0.68230	0.118	27.24	0.0006	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call	2,375.09620	2,250.126	27.26	0.9994	0.00	0	0		
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put	0.69620	0.126	27.26	0.0006	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	20.50	Call			859.99050	744.299	22.34	0.8855	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			25.59050	34.298	22.34	0.1145	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2,834.68150	2,710.004	26.25	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			0.28150	0.004	26.25	0.0000	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			3,193.35130	3,065.353	18.46	0.9517	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			42.05130	41.953	18.46	0.0483	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			2,353.41570	2,227.693	16.86	0.8965	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			92.11570	94.293	16.86	0.1035	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Call			1,751.97110	1,639.570	17.18	0.7946	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.12	Put			210.67110	226.170	17.18	0.2054	0.00	0	12,000
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			1,593.87800	1,485.109	17.27	0.7581	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			262.57800	281.709	17.27	0.2419	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			3,202.97660	3,074.982	18.48	0.9521	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			41.67660	41.582	18.48	0.0479	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1,297.93850	1,202.472	17.77	0.6720	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			406.63850	439.072	17.77	0.3280	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Call			0.00000	1,179.337	17.83	0.6638	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.81	Put			0.00000	455.937	17.83	0.3362	2,051,715.60	4,500	4,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,845.83450	1,731.557	17.12	0.8142	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			184.53450	198.157	17.12	0.1858	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			911.83490	835.566	18.80	0.5255	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			750.53490	802.166	18.80	0.4745	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			780.34950	715.164	19.39	0.4661	0.00	0	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			939.04950	1,001.764	19.39	0.5339	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Call			1,310.15000	1,214.176	17.74	0.6760	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.75	Put			398.85000	430.776	17.74	0.3240	0.00	0	6,000
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			3,532.00030	3,404.104	19.14	0.9643	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			30.70030	30.704	19.14	0.0357	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			3,212.60610	3,084.614	18.50	0.9525	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			41.30610	41.214	18.50	0.0475	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Call			0.00000	972.492	18.38	0.5847	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.20	Put			0.00000	639.092	18.38	0.4153	1,917,276.00	3,000	3,000
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			3,814.89390	3,687.071	19.70	0.9723	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			23.59390	23.671	19.70	0.0277	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,982.96170	2,859.045	16.46	0.8793	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			150.26170	161.945	16.46	0.1207	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,974.27720	2,850.431	16.46	0.8785	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			151.57720	163.331	16.46	0.1215	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,991.65520	2,867.668	16.46	0.8802	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			148.95520	160.568	16.46	0.1198	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			2,423.12700	2,322.978	16.79	0.7372	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			521.82700	562.178	16.79	0.2628	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			2,416.41820	2,316.461	16.80	0.7361	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			525.11820	565.661	16.80	0.2639	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			2,429.84260	2,329.507	16.78	0.7383	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			518.54260	558.707	16.78	0.2617	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Call			0.00000	1,627.534	19.36	0.5097	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.00	Put			0.00000	1,960.334	19.36	0.4903	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Call			0.00000	1,624.334	19.37	0.5088	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	23.01	Put			0.00000	1,967.134	19.37	0.4912	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Call			0.00000	1,630.742	19.34	0.5105	0.00	0	0
£ / R	On	19/09/2016	Foreign Exchange Option	22.99	Put			0.00000	1,953.542	19.34	0.4895	0.00	0	0
<b>Total £ / R Option</b>												<b>3,968,991.60</b>	<b>7,500</b>	<b>147,080</b>
<b>Total £ / R</b>												<b>98,180,732.50</b>	<b>11,893</b>	<b>190,103</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11525		0.11711			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11723		0.11913			0.0000	0.00	0	7,859
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11954		0.12151			0.0000	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Future			0.12186		0.12000			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			714.99340	533.343	23.22	0.9430	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			4.39340	8.443	23.22	0.0570	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			2,710.60310	2,524.904	47.65	1.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.00310	0.004	47.65	0.0000	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			1,710.63190	1,524.932	32.10	0.9997	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			0.03190	0.032	32.10	0.0003	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,919.56740	2,729.970	23.97	0.9873	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.46740	6.570	23.97	0.0127	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,941.02240	1,757.639	20.98	0.9391	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			27.92240	34.239	20.98	0.0609	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			1,107.22000	956.056	22.44	0.7312	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			194.12000	232.655	22.44	0.2688	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			816.87550	718.799	21.64	0.5212	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			665.97550	764.499	21.64	0.4788	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			2,198.11600	2,009.301	18.10	0.9250	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			47.21600	55.001	18.10	0.0750	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			1,369.96760	1,215.478	19.08	0.7505	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			219.06760	261.178	19.08	0.2495	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Put			0.00000	785.389	20.78	0.4304	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Call			0.00000	650.031	22.93	0.4120	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.13	Put			0.00000	1,464.131	22.93	0.5880	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Call			0.00000	1,481.884	18.42	0.7631	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.11	Put			0.00000	295.983	18.42	0.2369	0.00	0	0
¥ / R	On	13/06/2016	Foreign Exchange Option	0.12	Call			0.00000	971.289	20.78	0.5696	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			15.44630		15.60300			0.0000	34,939,530.60	2,262	34,597
€ / R	On	21/09/2015	Foreign Exchange Future			15.46630		15.62330			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Future			15.57130		15.72970			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.71230		15.87250			0.0000	93,566,746.50	5,955	71,981
€ / R	On	25/01/2016	Foreign Exchange Future			15.85630		16.02010			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			16.01500		16.18220			0.0000	8,087,575.00	505	3,815
€ / R	On	13/06/2016	Foreign Exchange Future			16.32250		16.49450			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.66950		16.84640			0.0000	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Future			16.93260		17.10000			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>136,593,852.10</b>	<b>8,722</b>	<b>110,643</b>
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.00390	0.000	21.67	0.0000	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			2,603.00890	2,446.300	22.56	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.00890	0.000	22.56	0.0000	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			1,004.97900	849.256	21.32	0.9810	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			1.97900	2.956	21.32	0.0190	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			2,703.00670	2,546.300	22.27	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.00670	0.000	22.27	0.0000	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			2,683.00710	2,526.300	22.33	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.00710	0.000	22.33	0.0000	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			402.13340	267.550	19.02	0.7042	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			49.13340	71.250	19.02	0.2958	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			2,573.00960	2,416.300	22.65	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.00960	0.000	22.65	0.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			1,223.80250	1,067.237	22.56	0.9936	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			0.80250	0.937	22.56	0.0064	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			394.25330	260.421	18.99	0.6952	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			51.25330	74.121	18.99	0.3048	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			711.44580	560.808	20.13	0.9205	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			3,343.00280	3,186.300	20.63	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.00280	0.000	20.63	0.0000	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,903.00390	2,746.300	21.67	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			8.44580	14.508	20.13	0.0795	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			410.08140	274.768	19.05	0.7132	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			47.08140	68.468	19.05	0.2868	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			4,433.00400	4,276.300	20.63	1.0000	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00400	0.000	20.63	0.0000	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			1,288.06530	1,130.679	19.76	0.9796	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			4.76530	4.379	19.76	0.0204	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			1,278.18060	1,120.791	19.68	0.9791	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			4.88060	4.491	19.68	0.0209	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			792.62490	641.638	17.31	0.8963	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			19.32490	25.338	17.31	0.1037	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			1,297.95290	1,140.569	19.84	0.9802	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			4.65290	4.269	19.84	0.0198	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			1,413.02750	1,260.985	16.99	0.9125	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			33.32750	39.685	16.99	0.0875	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			931.54290	798.196	17.63	0.7581	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	26/10/2015	Foreign Exchange Option	14.92	Put			121.84290	146.896	17.63	0.2419	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			1,431.29800	1,278.956	16.98	0.9162	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			31.59800	37.656	16.98	0.0838	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			1,422.15320	1,269.960	16.98	0.9144	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			32.45320	38.660	16.98	0.0856	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			1,091.50740	967.374	17.56	0.7115	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			229.00740	265.074	17.56	0.2885	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,923.36990	4,763.304	24.83	0.9983	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.86990	1.004	24.83	0.0017	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,833.42970	2,674.935	18.63	0.9779	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			10.92970	12.635	18.63	0.0221	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,648.40940	1,498.740	16.78	0.8747	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			75.90940	86.440	16.78	0.1253	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			2,014.40130	1,857.964	17.09	0.9273	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			41.90130	45.664	17.09	0.0727	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			424.42500	363.078	21.06	0.3430	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,051.92500	1,150.778	21.06	0.6570	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			1,098.48690	973.594	17.54	0.7142	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			225.98690	261.294	17.54	0.2858	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Call			0.00000	948.906	17.63	0.7032	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.04	Put			0.00000	276.606	17.63	0.2968	13,830,280.00	50,000	50,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			916.84620	806.051	18.18	0.6336	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			334.34620	383.751	18.18	0.3664	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			1,105.49590	979.846	17.52	0.7170	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			222.99590	257.546	17.52	0.2830	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			1,347.30460	1,217.371	17.01	0.7364	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			247.20460	281.071	17.01	0.2636	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			1,569.13990	1,429.599	16.73	0.7990	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			169.03990	193.299	16.73	0.2010	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			1,561.42690	1,422.181	16.74	0.7970	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			171.32690	195.881	16.74	0.2030	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			1,397.25500	1,264.948	16.94	0.7516	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			227.15500	258.648	16.94	0.2484	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			1,576.87430	1,437.040	16.72	0.8010	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			166.77430	190.740	16.72	0.1990	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			962.44700	1,052.592	19.53	0.5222	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			3,168.08190	3,002.156	17.31	0.9564	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			35.88190	37.156	17.31	0.0436	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			867.38550	953.571	19.22	0.4968	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			3,025.33290	2,859.940	17.19	0.9483	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			43.13290	44.940	17.19	0.0517	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			2,423.08640	2,261.780	16.66	0.8988	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			90.88640	96.780	16.66	0.1012	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			844.64700	767.592	19.53	0.4778	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			324.54810	365.380	16.91	0.2834	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.37	Call			0.00000	1,148.326	17.46	0.6520	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	15.37	Put			0.00000	503.326	17.46	0.3480	12,583,157.50	25,000	25,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			978.18400	892.329	18.80	0.5389	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			745.98400	827.329	18.80	0.4611	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			899.58550	818.571	19.22	0.5032	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			107.82650	115.305	16.53	0.1176	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			2,262.31650	2,102.815	16.51	0.8802	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			110.11650	117.815	16.51	0.1198	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			1,558.59160	1,427.754	16.75	0.7455	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			276.39160	312.753	16.75	0.2545	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			1,456.74810	1,330.380	16.91	0.7166	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			2,297.77410	2,137.843	16.55	0.8845	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			105.57410	112.843	16.55	0.1155	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			2,288.89530	2,129.070	16.54	0.8834	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			106.69530	114.070	16.54	0.1166	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			2,280.02650	2,120.305	16.53	0.8824	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			2,477.37460	2,312.210	16.34	0.8523	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			182.87460	189.710	16.34	0.1477	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,697.61730	1,570.351	16.93	0.7046	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			443.11730	487.851	16.93	0.2954	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			781.17190	856.939	18.28	0.4128	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,691.46810	1,564.505	16.94	0.7029	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			446.96810	492.005	16.94	0.2971	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,685.33800	1,558.679	16.96	0.7013	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			450.83800	496.179	16.96	0.2987	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			1,315.67190	1,219.439	18.28	0.5872	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			2,275.81290	2,132.697	16.40	0.7705	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			369.41290	403.197	16.40	0.2295	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			2,268.32190	2,125.514	16.40	0.7693	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			371.92190	406.014	16.40	0.2307	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			2,260.84810	2,118.350	16.40	0.7680	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			374.44810	408.850	16.40	0.2320	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Put			0.00000	1,572.926	20.12	0.4616	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Call			0.00000	1,502.128	20.14	0.5375	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.01	Put			0.00000	1,579.528	20.14	0.4625	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Call			0.00000	1,508.928	20.11	0.5394	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	16.99	Put			0.00000	1,566.328	20.11	0.4606	0.00	0	0
€ / R	On	19/12/2016	Foreign Exchange Option	17.00	Call			0.00000	1,505.526	20.12	0.5384	0.00	0	0
<b>Total € / R Option</b>												<b>26,413,437.50</b>	<b>75,000</b>	<b>369,140</b>
<b>Total € / R</b>												<b>163,007,289.60</b>	<b>83,722</b>	<b>479,783</b>
AUS / R	On	14/09/2015	Foreign Exchange Future			9.66220		9.68390			0.0000	1,632,911.80	169	1,980
AUS / R	On	11/12/2015	Foreign Exchange Future			9.76960		9.79220			0.0000	1,240,739.20	127	9,760
AUS / R	On	14/03/2016	Foreign Exchange Future			9.89490		9.92030			0.0000	0.00	0	2,250
AUS / R	On	13/06/2016	Foreign Exchange Future			10.02450		10.05220			0.0000	0.00	0	0
AUS / R	On	19/09/2016	Foreign Exchange Future			10.17380		10.20000			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 AU\$ / R Future</b>												<b>2,873,651.00</b>	<b>296</b>	<b>13,990</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.08680	1.456	24.51	0.0138	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			678.18680	699.256	24.51	0.9862	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			2.28760	1.591	24.22	0.0151	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			658.38760	679.391	24.22	0.9849	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			2.18460	1.522	24.37	0.0144	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			668.28460	689.322	24.37	0.9856	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			596.49770	611.534	17.60	0.6693	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.05020	1.914	22.41	0.0052	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,543.91770	2,521.195	22.91	0.9957	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.71770	1.595	22.91	0.0043	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,494.07670	2,471.347	22.66	0.9952	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.87670	1.747	22.66	0.0048	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,444.25020	2,421.514	22.41	0.9948	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			605.55160	586.880	15.26	0.7501	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			113.35160	117.280	15.26	0.2499	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			417.08010	401.677	15.79	0.6020	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			224.88010	232.077	15.79	0.3980	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			188.69770	181.134	17.60	0.3307	0.00	0	201
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			223.20120	229.282	14.26	0.3267	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			637.61590	618.445	14.29	0.6694	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			227.31590	233.545	14.29	0.3306	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			649.42980	629.966	14.24	0.6772	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			219.12980	225.066	14.24	0.3228	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			643.50120	624.182	14.26	0.6733	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			572.26630	592.598	16.11	0.4875	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			540.72100	533.412	16.14	0.5097	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			578.52100	598.912	16.14	0.4903	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			537.00440	529.757	16.16	0.5070	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			584.80440	605.257	16.16	0.4930	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			544.46630	537.098	16.11	0.5125	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Call			0.00000	670.012	16.56	0.5274	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.20	Put			0.00000	696.212	16.56	0.4726	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Call			0.00000	666.305	16.58	0.5252	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.21	Put			0.00000	702.505	16.58	0.4748	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Call			0.00000	673.739	16.54	0.5297	0.00	0	0
AU\$ / R	On	19/09/2016	Foreign Exchange Option	10.19	Put			0.00000	689.939	16.54	0.4703	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>2,873,651.00</b>	<b>296</b>	<b>14,593</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.42840		10.51010			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.58920		10.67310			0.0000	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Future			10.77010		10.86000			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 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			870.28280	788.572	21.45	0.9980	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			0.18280	0.172	21.45	0.0020	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			860.29840	778.587	21.36	0.9978	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			0.19840	0.187	21.36	0.0022	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			850.31530	768.604	21.27	0.9976	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			0.21530	0.204	21.27	0.0024	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			477.75050	418.574	17.20	0.5602	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			294.65050	319.374	17.20	0.4398	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			472.69900	413.902	17.22	0.5559	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			299.59900	324.702	17.22	0.4441	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			467.69180	409.276	17.25	0.5515	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			304.59180	330.076	17.25	0.4485	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Put			0.00000	539.047	16.81	0.4882	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Call			0.00000	506.676	16.75	0.5178	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.79	Put			0.00000	526.576	16.75	0.4822	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Call			0.00000	502.898	16.78	0.5148	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.80	Put			0.00000	532.798	16.78	0.4852	0.00	0	0
CAD/ R	On	14/03/2016	Foreign Exchange Option	10.81	Call			0.00000	499.147	16.81	0.5118	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
<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			14.10690		14.32250			0.0000	282,138.00	20	1,533
CHF / R	On	11/12/2015	Foreign Exchange Future			14.37450		14.59490			0.0000	129,370.50	9	7,345
CHF / R	On	14/03/2016	Foreign Exchange Future			14.68160		14.91000			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>411,508.50</b>	<b>29</b>	<b>8,878</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,533.18240	1,317.887	30.35	0.9944	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			0.68240	0.987	30.35	0.0056	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,523.20420	1,307.921	30.24	0.9942	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			0.70420	1.021	30.24	0.0058	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,513.22660	1,297.955	30.14	0.9940	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			0.72660	1.055	30.14	0.0060	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			286.72410	372.907	18.79	0.3728	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			875.72090	742.193	18.82	0.6243	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			290.82090	377.693	18.82	0.3757	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			887.56310	752.655	18.77	0.6302	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			282.66310	368.155	18.77	0.3698	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			881.62410	747.407	18.79	0.6272	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Call			0.00000	717.312	20.33	0.4723	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	14.99	Put			0.00000	1,025.712	20.33	0.5277	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Call			0.00000	714.201	20.35	0.4706	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.00	Put			0.00000	1,032.601	20.35	0.5294	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Call			0.00000	711.103	20.38	0.4689	0.00	0	0
CHF / R	On	14/03/2016	Foreign Exchange Option	15.01	Put			0.00000	1,039.503	20.38	0.5311	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>411,508.50</b>	<b>29</b>	<b>8,878</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.13590		2.15770			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.14980		2.16980			0.0000	0.00	0	25,110
CNH / R	On	14/03/2016	Foreign Exchange Future			2.16840		2.19000			0.0000	0.00	0	0
<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			1,580.70660	1,362.702	23.99	0.9843	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			3.70660	3.702	23.99	0.0157	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			1,481.45900	1,263.964	23.42	0.9792	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			4.45900	4.964	23.42	0.0208	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			1,680.09880	1,461.802	24.59	0.9881	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			3.09880	2.802	24.59	0.0119	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,862.53360	1,679.216	18.81	0.7740	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			264.53360	281.217	18.81	0.2260	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			2,020.38680	1,834.001	18.90	0.8033	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			222.38680	236.001	18.90	0.1967	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,940.76290	1,755.854	18.85	0.7889	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			242.76290	257.854	18.85	0.2111	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Put			0.00000	1,433.475	19.39	0.5267	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Call			0.00000	1,095.105	19.25	0.4989	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.19	Put			0.00000	1,311.105	19.25	0.5011	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Call			0.00000	1,055.653	19.32	0.4860	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.20	Put			0.00000	1,371.653	19.32	0.5140	0.00	0	0
CNH / R	On	14/03/2016	Foreign Exchange Option	2.21	Call			0.00000	1,017.475	19.39	0.4733	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/09/2015	Foreign Exchange Future			2.07030		2.09120			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.10750		2.12900			0.0000	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Future			2.14960		2.17000			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			3,512.05180	3,303.037	37.75	0.9999	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			0.05180	0.037	37.75	0.0001	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			3,412.06700	3,203.045	37.03	0.9998	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			0.06700	0.045	37.03	0.0002	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			3,312.08660	3,103.054	36.31	0.9998	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			0.08660	0.054	36.31	0.0002	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			461.11200	501.985	21.78	0.3143	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,784.94270	1,603.588	21.62	0.7182	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			394.94270	428.588	21.62	0.2818	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,717.19490	1,538.123	21.67	0.7023	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			427.19490	463.123	21.67	0.2977	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,651.11200	1,476.985	21.78	0.6857	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Call			0.00000	1,161.486	18.92	0.5265	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.15	Put			0.00000	1,165.486	18.92	0.4735	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Call			0.00000	1,122.738	19.04	0.5132	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.16	Put			0.00000	1,226.738	19.04	0.4868	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Call			0.00000	1,201.417	18.79	0.5401	0.00	0	0
DKK / R	On	14/03/2016	Foreign Exchange Option	2.14	Put			0.00000	1,105.417	18.79	0.4599	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			0.12970		0.13180			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12960		0.13150			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12900		0.13150			0.0000	0.00	0	0
KES / R	On	13/06/2016	Foreign Exchange Future			0.12790		0.13000			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			0.06930		0.07020			0.0000	0.00	0	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06240		0.06260			0.0000	1,560.00	25	28,268
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05920		0.05970			0.0000	0.00	0	0
NGN / R	On	13/06/2016	Foreign Exchange Future			0.05710		0.06000			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>1,560.00</b>	<b>25</b>	<b>30,268</b>
<b>Total NGN / R</b>												<b>1,560.00</b>	<b>25</b>	<b>30,268</b>
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.72380		8.74030			0.0000	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Future			8.73520		8.75130			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.80640		8.82310			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
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.90250		8.92200			0.0000	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Future			9.00250		9.02000			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			11.73730	7.016	21.29	0.0677	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			361.43730	373.216	21.29	0.9323	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			10.92540	6.507	21.37	0.0633	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			370.62540	382.707	21.37	0.9367	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			10.16440	6.034	21.44	0.0592	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			379.86440	392.234	21.44	0.9408	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Call			186.39780	167.466	15.20	0.6586	0.00	0	0
NZ\$ / R	On	23/09/2015	Foreign Exchange Option	8.63	Put			65.09780	62.266	15.20	0.3414	0.00	0	8,000
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			159.80450	144.296	14.47	0.3464	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			426.70450	427.896	14.47	0.6536	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			157.25340	141.919	14.52	0.3415	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			434.15340	435.519	14.52	0.6585	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			154.74660	139.587	14.57	0.3367	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			441.64660	443.187	14.57	0.6633	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			326.42250	309.612	16.18	0.4330	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			544.42250	547.112	16.18	0.5670	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			323.30780	306.586	16.21	0.4296	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			551.30780	554.086	16.21	0.5704	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			320.22620	303.592	16.25	0.4261	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			558.22620	561.092	16.25	0.5739	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Call			0.00000	499.581	16.04	0.5256	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.01	Put			0.00000	507.081	16.04	0.4744	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Call			0.00000	507.344	15.98	0.5318	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	8.99	Put			0.00000	494.844	15.98	0.4682	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Call			0.00000	503.423	16.01	0.5287	0.00	0	0
NZ\$ / R	On	13/06/2016	Foreign Exchange Option	9.00	Put			0.00000	500.923	16.01	0.4713	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			1.11920		1.11650			0.0000	193,621.60	173	383
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12090		1.11810			0.0000	3,362.70	3	150
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12310		1.12030			0.0000	0.00	0	0
QUANTO €	On	13/06/2016	Foreign Exchange Future			1.12560		1.23000			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>196,984.30</b>	<b>176</b>	<b>533</b>
<b>Total QUANTO € / \$</b>												<b>196,984.30</b>	<b>176</b>	<b>533</b>
RAIN	On	14/09/2015	Foreign Exchange Future			24,241.79000		24,502.99000			0.0000	0.00	0	0
RAIN	On	11/12/2015	Foreign Exchange Future			24,580.11000		24,840.00000			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 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			9.72500		9.78440			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future			9.84240		9.90090			0.0000	0.00	0	0
<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			616.85410	498.236	53.74	0.7326	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put			172.45410	113.235	53.74	0.2674	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call			605.05520	486.603	52.64	0.7312	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put			170.65520	111.603	52.64	0.2688	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call			593.25460	474.968	51.53	0.7297	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put			168.85460	109.968	51.53	0.2703	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call			1,561.92820	1,136.497	44.50	0.6349	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put			1,001.02820	634.097	44.50	0.3651	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call			1,557.80080	1,123.795	44.12	0.6335	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put			1,006.90080	631.395	44.12	0.3665	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call			1,553.68640	1,108.226	43.58	0.6322	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put			1,012.78640	625.826	43.58	0.3678	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			4.57220		4.59890			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.51900		4.54330			0.0000	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Future			4.46720		4.49000			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			23.06850	12.187	11.49	0.2906	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			34.16850	49.987	11.49	0.7094	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			32.92200	17.588	10.89	0.3930	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			24.02200	35.388	10.89	0.6070	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			27.05380	14.651	11.19	0.3389	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			28.15380	42.451	11.19	0.6611	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			190.79000	171.438	17.17	0.5468	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			137.49000	142.438	17.17	0.4532	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			185.49690	166.327	17.16	0.5366	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			142.19690	147.327	17.16	0.4634	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			180.30170	161.728	17.20	0.5265	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			147.00170	152.728	17.20	0.4735	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Call			0.00000	210.710	17.32	0.5085	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.49	Put			0.00000	233.510	17.32	0.4915	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Call			0.00000	206.535	17.35	0.5014	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.50	Put			0.00000	239.335	17.35	0.4986	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
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Call			0.00000	202.433	17.38	0.4944	0.00	0	0
TRY / R	On	14/03/2016	Foreign Exchange Option	4.51	Put			0.00000	245.233	17.38	0.5056	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			1.38590		1.39920			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.35330		1.36670			0.0000	0.00	0	7,688
ZMW / R	On	14/03/2016	Foreign Exchange Future			1.32770		1.34000			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>7,818</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>7,818</b>
<b>Total Futures</b>												<b>1,359,363,775.30</b>	<b>94,605</b>	<b>1,097,290</b>
<b>Total Options</b>												<b>40,107,856.35</b>	<b>104,390</b>	<b>2,817,099</b>
<b>Grand Total:</b>												<b>1,399,471,631.65</b>	<b>198,995</b>	<b>3,914,389</b>