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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/08/2015	Foreign Exchange Future		12.93410			0.0000	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Future		12.93120			0.0000	0.00	0	98
\$ / R	On	26/08/2015	Foreign Exchange Future		12.93130			0.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future		12.93350			0.0000	155,202,000.00	12,000	12,250
\$ / R	On	31/08/2015	Foreign Exchange Future		12.94250			0.0000	0.00	0	600
\$ / R	On	03/09/2015	Foreign Exchange Future		12.94930			0.0000	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Future		12.96510			0.0000	0.00	0	285
\$ / R	On	14/09/2015	Foreign Exchange Future		12.97420			0.0000	570,644,238.60	43,983	579,764
\$ / R	On	17/09/2015	Foreign Exchange Future		12.98100			0.0000	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future		13.00590			0.0000	0.00	0	1,700
\$ / R	On	30/09/2015	Foreign Exchange Future		13.01050			0.0000	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Future		13.04000			0.0000	0.00	0	2,726
\$ / R	On	28/10/2015	Foreign Exchange Future		13.07410			0.0000	0.00	0	250
\$ / R	On	05/11/2015	Foreign Exchange Future		13.09270			0.0000	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Future		13.12050			0.0000	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Future		13.12290			0.0000	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Future		13.12750			0.0000	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future		13.13910			0.0000	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future		13.17050			0.0000	0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future		13.17770			0.0000	108,149,383.90	8,207	175,550
\$ / R	On	21/12/2015	Foreign Exchange Future		13.20180			0.0000	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	13/01/2016	Foreign Exchange Future			13.25720		13.24480			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.29100		13.27870			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.32960		13.31730			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.36090		13.34870			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.39680		13.38420			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.40390		13.39130			0.0000	13,403,900.00	1,000	20,153
\$ / R	On	29/03/2016	Foreign Exchange Future			13.43980		13.42680			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.50670		13.49300			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.58090		13.56660			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.60570		13.59130			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.61310		13.59880			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.62300		13.60860			0.0000	6,811,500.00	500	11,826
\$ / R	On	28/06/2016	Foreign Exchange Future			13.66020		13.64570			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.73200		13.71740			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.76910		13.75440			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.80620		13.79150			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.85580		13.84120			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.86570		13.85110			0.0000	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.88800		13.87350			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.95740		13.94310			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.03910		14.02510			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.07870		14.06490			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.09110		14.07730			0.0000	0.00	0	0
<b>Total \$ / R Future</b>												<b>854,211,022.50</b>	<b>65,690</b>	<b>808,174</b>
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Call			421.24950	434.100	10.15	1.0000	0.00	0	0
\$ / R	On	21/08/2015	Foreign Exchange Option	12.50	Put			0.14950	0.000	10.15	0.0000	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			747.29100	761.342	19.99	0.9982	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			0.39100	0.142	19.99	0.0018	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			421.17410	433.025	16.19	0.9778	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			4.27410	1.825	16.19	0.0222	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			28.32990	22.501	13.65	0.1973	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			219.22990	201.201	13.65	0.8027	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,121.30000	2,133.500	19.05	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	19.05	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,771.30000	1,783.500	20.47	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	20.47	0.0000	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			317.32630	325.240	14.99	0.9009	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			16.02630	11.740	14.99	0.0991	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			73.19820	66.676	12.63	0.4341	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			121.89820	103.176	12.63	0.5659	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.14910	0.135	57.50	0.0005	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,578.84910	3,566.635	57.50	0.9995	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			633.76190	645.174	15.33	0.9783	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			3.66190	2.674	15.33	0.0217	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			96.75470	97.410	13.69	0.4100	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			189.85470	178.110	13.69	0.5900	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			100.20780	100.964	13.64	0.4213	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			183.30780	171.664	13.64	0.5787	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			797.93770	809.170	14.08	0.9751	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			5.13770	4.070	14.08	0.0249	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,762.05550	1,774.432	19.16	0.9987	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.25550	0.232	19.16	0.0013	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,472.61020	1,484.923	17.94	0.9961	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.81020	0.723	17.94	0.0039	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,961.91460	1,974.306	20.00	0.9994	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.02290	0.022	21.68	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,981.90580	1,994.298	20.08	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.10580	0.098	20.08	0.0005	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,345.72930	1,333.000	19.74	0.9711	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			4.93400	4.676	20.09	0.0194	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,493.13400	1,480.476	20.09	0.9806	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,401.81940	2,414.219	21.84	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.01940	0.019	21.84	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,361.82290	2,374.222	21.68	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			404.33910	390.036	14.99	0.7214	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			63.65180	61.835	15.52	0.2144	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			501.85180	487.635	15.52	0.7856	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.01730	0.018	35.77	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,538.21730	5,525.818	35.77	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			7.52930	7.200	19.74	0.0289	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			272.66580	258.708	14.19	0.5976	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			118.99350	117.262	14.41	0.3648	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			307.19350	293.062	14.41	0.6352	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			3.41710	3.213	20.39	0.0137	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,621.61710	1,609.013	20.39	0.9863	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			86.13910	84.236	14.99	0.2786	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			209.10910	195.741	13.74	0.5155	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			148.12500	146.761	14.01	0.4343	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			246.32500	232.561	14.01	0.5657	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			14.95210	14.303	18.39	0.0559	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,053.15210	1,040.103	18.39	0.9441	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			134.46580	132.908	14.19	0.4024	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			137.86430	126.361	13.44	0.3922	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			217.67840	217.910	13.48	0.5727	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			155.87840	143.710	13.48	0.4273	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			92.85880	90.965	14.85	0.2970	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			381.05880	366.764	14.85	0.7030	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			170.90910	169.941	13.74	0.4845	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			79.41920	70.876	13.31	0.2602	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			307.19420	310.095	13.36	0.7006	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			95.39420	85.895	13.36	0.2994	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	13.07	Call		144.59880	143.181	14.05	0.4262	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put		252.79880	238.981	14.05	0.5738	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call		239.66430	240.561	13.44	0.6078	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put		53.28600	46.642	13.23	0.1896	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call		399.72240	405.105	13.25	0.7972	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put		57.92240	50.905	13.25	0.2028	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call		207.20580	207.121	13.49	0.5550	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put		165.40580	152.921	13.49	0.4450	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		341.21920	345.076	13.31	0.7398	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put		34.10800	29.223	13.15	0.1311	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call		487.54510	494.893	13.16	0.8636	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put		35.74510	30.693	13.16	0.1364	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call		275.22600	277.192	13.40	0.6594	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put		113.42600	102.992	13.40	0.3406	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call		415.08600	420.842	13.23	0.8104	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put		20.73320	17.354	13.07	0.0857	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call		547.26680	555.720	13.10	0.8977	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put		25.46680	21.520	13.10	0.1023	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call		362.58870	367.022	13.29	0.7622	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put		70.78870	62.822	13.29	0.2378	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call		495.90800	503.423	13.15	0.8689	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put		10.75280	8.788	13.18	0.0477	1,766.37	201	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call		673.71020	683.922	12.99	0.9473	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put		11.91020	9.722	12.99	0.0527	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call		454.69560	461.356	13.19	0.8413	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put		42.89560	37.156	13.19	0.1587	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call		582.53320	591.554	13.07	0.9143	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put		6.73950	5.563	14.11	0.0302	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call		770.29720	781.174	13.65	0.9621	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put		8.49720	6.974	13.65	0.0379	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call		512.80860	520.648	13.13	0.8790	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put		31.00860	26.448	13.13	0.1210	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call		702.55280	712.988	13.18	0.9523	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put		5.36590	4.461	14.57	0.0242	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call		887.52470	898.949	14.44	0.9743	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put		5.72470	4.749	14.44	0.0257	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call		591.46680	600.621	13.06	0.9181	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put		19.66680	16.421	13.06	0.0819	3,300.62	201	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call		838.53950	849.763	14.11	0.9698	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put		2.37890	2.052	16.28	0.0109	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call		966.22710	977.908	14.96	0.9800	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put		4.42710	3.708	14.96	0.0200	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call		741.19490	751.895	13.45	0.9582	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put		9.39490	7.695	13.45	0.0418	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call		907.16590	918.661	14.57	0.9758	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put		1.25080	1.111	17.48	0.0059	0.00	0	540

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	11.62	Call			1,343.15330	1,355.401	17.40	0.9937	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			1.35330	1.201	17.40	0.0063	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			867.90950	879.258	14.31	0.9726	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			6.10950	5.058	14.31	0.0274	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,164.17890	1,176.252	16.28	0.9891	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			0.84290	0.751	17.90	0.0040	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,452.67690	1,464.981	17.86	0.9958	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			0.87690	0.781	17.86	0.0042	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			926.83120	938.393	14.70	0.9773	0.00	0	681
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			5.03120	4.193	14.70	0.0227	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,363.05080	1,375.311	17.48	0.9941	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.29980	0.271	18.99	0.0015	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,672.16600	1,684.530	18.78	0.9982	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.36600	0.330	18.78	0.0018	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,213.84630	1,225.981	16.61	0.9906	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			2.04630	1.781	16.61	0.0094	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,462.64290	1,474.951	17.90	0.9960	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.11460	0.106	20.00	0.0006	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,792.02660	1,804.406	19.29	0.9989	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.22660	0.206	19.29	0.0011	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,422.78730	1,435.079	17.73	0.9953	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			0.98730	0.878	17.73	0.0047	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,722.09980	1,734.471	18.99	0.9985	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call			188.42080	186.502	13.90	0.4921	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put			219.82080	205.502	13.90	0.5079	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call			196.78690	195.883	13.87	0.5083	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put			208.18690	194.883	13.87	0.4917	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			38.94600	37.846	17.96	0.1071	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,045.44600	1,031.946	17.96	0.8929	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			0.08500	0.064	22.68	0.0003	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			3,806.58500	3,794.164	22.68	0.9997	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,844.14210	1,856.468	17.24	0.9974	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			0.23830	0.194	18.61	0.0009	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.64210	0.568	17.24	0.0026	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,594.82430	1,607.134	16.26	0.9944	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			1.32430	1.234	16.26	0.0056	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			144.40270	141.980	14.92	0.3470	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			420.90270	406.079	14.92	0.6530	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,193.73830	2,206.094	18.61	0.9991	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			352.80820	353.681	13.70	0.6489	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			154.80820	143.181	13.70	0.3511	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call			359.93550	360.224	13.85	0.6027	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put			212.53550	200.224	13.85	0.3973	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,914.81870	1,927.130	16.02	0.9903	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			3.31870	3.030	16.02	0.0097	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			173.23610	170.100	15.81	0.3083	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			671.73610	656.000	15.81	0.6917	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			14.82420	10.365	28.24	0.0186	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			3,933.32420	3,916.265	28.24	0.9814	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,263.05800	2,275.353	16.99	0.9959	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			1.55800	1.253	16.99	0.0041	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call			543.42120	543.089	13.76	0.6885	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put			183.42120	170.389	13.76	0.3115	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call			365.87430	360.181	14.57	0.5017	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put			408.07430	389.681	14.57	0.4983	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call			361.99380	356.110	14.65	0.4947	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put			421.89380	403.210	14.65	0.5053	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call			0.00000	375.031	14.58	0.5093	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put			0.00000	387.531	14.58	0.4907	3,100,250.40	8,000	8,000
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			25.59460	25.087	29.15	0.0341	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,349.09460	4,335.987	29.15	0.9659	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,330.38990	2,342.623	16.51	0.9908	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			3.88990	3.523	16.51	0.0092	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,984.41650	1,996.108	15.55	0.9820	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			7.91650	7.008	15.55	0.0180	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			195.28130	190.084	16.70	0.2836	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			918.78130	900.984	16.70	0.7164	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			925.30110	927.950	13.50	0.8211	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			107.40110	97.450	13.50	0.1789	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			81.07830	73.217	13.62	0.1398	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			1,049.49280	1,053.982	13.61	0.8554	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			84.39280	76.282	13.61	0.1446	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call			812.84740	813.210	13.49	0.7715	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put			147.74740	135.510	13.49	0.2285	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,133.92440	1,139.623	13.65	0.8782	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			68.82440	61.923	13.65	0.1218	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,091.39820	1,096.504	13.63	0.8672	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			76.29820	68.804	13.63	0.1328	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			1,082.96630	1,087.951	13.63	0.8649	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			77.86630	70.251	13.63	0.1351	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,264.92700	1,272.239	13.71	0.9075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			49.82700	44.539	13.71	0.0925	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,220.72020	1,227.524	13.69	0.8984	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			55.62020	49.824	13.69	0.1016	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,185.73510	1,192.108	13.68	0.8906	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			60.63510	54.408	13.68	0.1094	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,448.43010	1,457.370	14.00	0.9354	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			33.33010	29.671	14.00	0.0646	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,401.47820	1,410.083	13.88	0.9299	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			36.37820	32.383	13.88	0.0701	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,309.63010	1,317.424	13.73	0.9160	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			44.53010	39.724	13.73	0.0840	0.00	0	8,210

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	11.40	Call			1,782.95970	1,793.660	14.87	0.9641	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			17.85970	15.960	14.87	0.0359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,590.67080	1,600.482	14.37	0.9496	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			25.57080	22.782	14.37	0.0504	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,581.12950	1,590.889	14.35	0.9488	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			26.02950	23.189	14.35	0.0512	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,222.89440	2,234.765	15.99	0.9836	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			7.79440	7.065	15.99	0.0164	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,173.65880	2,185.442	15.87	0.9821	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			8.55880	7.742	15.87	0.0179	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,977.49970	1,988.837	15.37	0.9746	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			12.39970	11.137	15.37	0.0254	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			4,015.42850	4,028.021	21.12	0.9993	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.32850	0.321	21.12	0.0007	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,965.48960	3,978.081	21.12	0.9991	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.38960	0.381	21.12	0.0009	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,915.52380	3,928.113	20.97	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.42380	0.413	20.97	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			57.63090	56.617	22.36	0.0803	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,692.53090	2,678.917	22.36	0.9197	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			52.14020	51.525	25.74	0.0661	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,387.04020	3,373.825	25.74	0.9339	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.62640	1.583	28.64	0.0026	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,606.52640	7,593.883	28.64	0.9974	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			107.31570	104.795	19.57	0.1488	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			1,782.21570	1,767.095	19.57	0.8512	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			97.78500	95.524	19.95	0.1359	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			1,902.68500	1,887.824	19.95	0.8641	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			95.74770	93.542	20.04	0.1332	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,930.64770	1,915.842	20.04	0.8668	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			280.25150	274.601	16.11	0.3601	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			775.15150	756.901	16.11	0.6399	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			208.13940	203.414	17.10	0.2770	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			1,043.03940	1,025.714	17.10	0.7230	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			153.56670	149.956	18.20	0.2093	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,358.46670	1,342.256	18.20	0.7907	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			342.26360	336.224	15.49	0.4259	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			617.16360	598.524	15.49	0.5741	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			324.01560	318.054	15.66	0.4070	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			658.91560	640.354	15.66	0.5930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			295.86620	290.083	15.94	0.3771	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			730.76620	712.383	15.94	0.6229	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			0.00000	401.347	14.95	0.4902	80,670.75	201	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			0.00000	473.647	14.95	0.5098	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			396.34660	390.253	15.04	0.4796	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			511.24660	492.553	15.04	0.5204	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			355.02320	348.948	15.38	0.4389	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			589.92320	571.248	15.38	0.5611	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			492.03580	486.754	14.49	0.5641	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			376.93580	359.054	14.49	0.4359	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			468.86980	463.241	14.58	0.5452	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			403.76980	385.541	14.58	0.4548	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			426.58430	420.559	14.81	0.5081	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			461.48430	442.859	14.81	0.4919	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			588.96060	585.270	14.15	0.6371	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			283.86060	267.570	14.15	0.3629	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			567.36370	563.301	14.22	0.6216	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			302.26370	285.601	14.22	0.3784	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			516.16440	511.259	14.40	0.5832	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			351.06440	333.559	14.40	0.4168	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			745.30770	744.433	13.67	0.7356	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			180.20770	166.733	13.67	0.2644	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call			0.00000	643.120	13.96	0.6755	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put			0.00000	225.420	13.96	0.3245	90,618.96	402	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call			622.57900	619.475	14.04	0.6602	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put			257.47900	241.775	14.04	0.3398	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			771.82800	771.439	13.60	0.7501	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			166.72800	153.739	13.60	0.2499	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			765.13600	764.625	13.62	0.7465	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			170.03600	156.925	13.62	0.2535	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			758.48480	757.851	13.64	0.7429	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			173.38480	160.151	13.64	0.2571	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			1,066.17830	1,070.917	13.62	0.8602	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,052.21840	2,064.003	15.44	0.9736	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			12.91840	12.203	15.44	0.0264	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			205.29070	201.052	17.45	0.2620	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,165.99070	1,149.252	17.45	0.7380	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			32.41840	32.273	28.42	0.0392	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,713.11840	4,700.473	28.42	0.9608	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,395.99670	2,408.371	16.26	0.9855	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			6.69670	6.571	16.26	0.0145	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,061.98240	2,073.791	15.46	0.9741	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			12.68240	11.991	15.46	0.0259	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			655.82960	652.365	14.30	0.6264	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			341.02960	325.165	14.30	0.3736	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			234.56310	230.990	18.14	0.2560	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,435.86310	1,419.990	18.14	0.7440	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,537.39020	1,545.419	14.03	0.9085	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			58.69020	54.419	14.03	0.0915	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			676.79330	673.183	14.36	0.6199	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			368.09330	352.183	14.36	0.3801	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			609.33810	604.883	14.66	0.5754	0.00	0	3,600



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			440.63810	423.883	14.66	0.4246	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,767.26430	1,776.849	14.49	0.9244	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			49.96430	47.249	14.49	0.0756	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			161.18450	159.264	20.31	0.1694	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,243.88450	2,229.664	20.31	0.8306	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,620.36440	1,628.429	14.12	0.8992	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			71.66440	67.529	14.12	0.1008	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			242.22220	239.027	18.87	0.2396	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,733.52220	1,718.126	18.87	0.7604	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,074.06030	1,075.288	13.85	0.7578	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			219.86030	208.488	13.85	0.2422	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			57.85730	55.043	14.61	0.0791	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,260.41650	3,247.278	23.38	0.8634	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.73800	26.863	27.12	0.0275	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,865.43800	6,852.963	27.12	0.9725	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,370.83630	2,382.394	15.49	0.9571	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			29.53630	28.494	15.49	0.0429	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,899.15730	1,908.943	14.61	0.9209	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,540.81020	2,526.492	20.91	0.8284	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			156.82660	155.691	21.92	0.1470	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,915.52660	2,901.792	21.92	0.8530	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,853.03890	1,862.576	14.52	0.9161	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			61.73890	58.676	14.52	0.0839	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			151.71650	151.178	23.38	0.1366	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,515.61560	1,499.262	18.24	0.7089	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			292.21420	288.808	18.64	0.2698	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,650.91420	1,634.908	18.64	0.7302	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			270.61470	267.477	18.98	0.2511	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,779.31470	1,763.576	18.98	0.7489	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			182.11020	180.392	20.91	0.1716	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,000.53310	982.960	16.65	0.5991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			388.07030	383.533	17.31	0.3504	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,206.77030	1,189.633	17.31	0.6496	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			367.44590	363.104	17.55	0.3336	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,286.14590	1,269.204	17.55	0.6664	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			316.91560	313.162	18.24	0.2911	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			547.99690	530.789	15.02	0.4396	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			568.73640	563.516	15.70	0.4869	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			727.43640	709.616	15.70	0.5131	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			501.82290	496.665	16.21	0.4387	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			870.52290	852.765	16.21	0.5613	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			451.83310	446.860	16.65	0.4009	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			226.77180	215.145	13.83	0.2466	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			939.90310	938.450	13.87	0.7052	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			288.60310	274.550	13.87	0.2948	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			904.87680	902.919	13.99	0.6884	0.00	0	31,070

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			313.57680	299.019	13.99	0.3116	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			679.29690	674.689	15.02	0.5604	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			110.41790	104.323	13.73	0.1411	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,400.97420	1,406.988	13.75	0.8496	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			119.67420	113.088	13.75	0.1504	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,282.14690	1,286.572	13.78	0.8196	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			150.84690	142.672	13.78	0.1804	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,068.07180	1,069.044	13.83	0.7534	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			102.21770	96.612	13.82	0.1319	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,458.64210	1,465.324	13.75	0.8622	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			107.34210	101.424	13.75	0.1378	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,449.95930	1,456.561	13.73	0.8607	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			108.65930	102.661	13.73	0.1393	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,441.71790	1,448.223	13.73	0.8589	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			82.77620	78.377	14.12	0.1092	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,572.77360	1,580.430	13.98	0.8805	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			91.47360	86.530	13.98	0.1195	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,537.41880	1,544.787	13.91	0.8751	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			96.11880	90.887	13.91	0.1249	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,493.51770	1,500.512	13.82	0.8681	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,671.01160	1,679.405	14.17	0.8944	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			79.71160	75.505	14.17	0.1056	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,644.07620	1,652.277	14.12	0.8908	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,712.78820	1,721.566	14.21	0.8911	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			85.98820	81.766	14.21	0.1089	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			254.86760	252.471	19.71	0.2274	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,078.06760	2,062.671	19.71	0.7726	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			260.80370	258.998	20.50	0.2151	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,427.80370	2,412.298	20.50	0.7849	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,790.10490	1,799.561	14.26	0.8860	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			97.10490	92.861	14.26	0.1140	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,875.17800	1,885.606	14.33	0.8815	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			108.57800	104.706	14.33	0.1185	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			269.28430	267.875	21.37	0.2045	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,832.68430	2,816.975	21.37	0.7955	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			171.45380	163.975	13.83	0.1721	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			359.72440	357.820	19.94	0.2655	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,218.42440	2,202.120	19.94	0.7345	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,562.75380	1,569.675	13.83	0.8279	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			905.93230	903.867	15.22	0.5965	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			597.13230	580.767	15.22	0.4035	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			901.65740	899.555	15.24	0.5943	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			602.85740	586.455	15.24	0.4057	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			897.40200	895.267	15.26	0.5921	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			608.60200	592.167	15.26	0.4079	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			908.17940	906.206	15.27	0.5939	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			609.57940	593.206	15.27	0.4061	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			453.15270	450.855	18.86	0.3251	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,774.55270	1,757.855	18.86	0.6749	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,615.83370	1,623.302	13.91	0.8336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			167.23370	160.302	13.91	0.1664	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			916.71940	914.816	15.22	0.5983	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			598.11940	581.817	15.22	0.4017	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			912.43730	910.501	15.24	0.5961	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			603.83730	587.501	15.24	0.4039	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,966.19730	1,976.654	14.42	0.8779	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			120.49730	116.454	14.42	0.1221	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			293.68840	294.013	22.62	0.2023	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,267.98840	3,253.813	22.62	0.7977	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			329.83630	328.146	24.15	0.2031	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,742.43630	3,726.146	24.15	0.7969	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,047.15840	2,058.658	14.50	0.8753	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			129.75840	126.658	14.50	0.1247	0.00	0	250
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,392.42070	1,397.561	14.29	0.7400	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			338.02070	328.461	14.29	0.2600	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			478.90740	479.817	19.98	0.3057	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,244.50740	2,230.717	19.98	0.6943	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,129.51060	2,140.920	14.51	0.8742	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			138.01060	134.720	14.51	0.1258	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			366.38590	369.948	25.88	0.2056	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,274.88590	4,263.748	25.88	0.7944	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,166.62850	1,167.899	15.28	0.6341	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			615.42850	602.099	15.28	0.3659	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,162.22370	1,163.473	15.31	0.6322	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			621.02370	607.673	15.31	0.3678	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,157.84140	1,159.070	15.33	0.6303	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			626.64140	613.270	15.33	0.3697	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,173.18780	1,174.196	15.31	0.6335	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			622.08780	608.496	15.31	0.3665	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,168.79580	1,169.784	15.33	0.6316	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			627.69580	614.083	15.33	0.3684	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,177.59690	1,178.627	15.29	0.6354	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			616.49690	602.927	15.29	0.3646	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,219.95680	2,231.807	14.55	0.8731	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			146.45680	143.807	14.55	0.1269	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			375.20290	378.047	26.40	0.1992	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,751.70290	4,740.047	26.40	0.8008	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			355.89350	358.798	26.32	0.1863	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,182.79350	5,171.398	26.32	0.8137	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,296.52440	2,307.162	14.53	0.8731	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			153.42440	149.762	14.53	0.1269	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,383.91930	2,394.110	14.48	0.8738	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	28/11/2016	Foreign Exchange Option	11.80	Put			158.81930	155.010	14.48	0.1262	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			330.90280	333.069	26.11	0.1710	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,705.80280	5,693.969	26.11	0.8290	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,772.87630	1,779.555	14.40	0.7687	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			347.97630	340.855	14.40	0.2313	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,765.73380	1,772.374	14.40	0.7673	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			350.83380	343.674	14.40	0.2327	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,759.41090	1,765.209	14.40	0.7658	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			354.51090	346.509	14.40	0.2342	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			300.38060	301.870	25.59	0.1572	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,033.08060	6,020.770	25.59	0.8428	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,421.43590	1,420.959	15.39	0.6622	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			634.13590	619.859	15.39	0.3378	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,416.83830	1,416.337	15.41	0.6605	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			639.53830	625.237	15.41	0.3395	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,412.25570	1,411.730	15.43	0.6588	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			644.95570	630.630	15.43	0.3412	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,438.60690	2,448.334	14.43	0.8747	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			161.30690	157.234	14.43	0.1253	0.00	0	250
<b>Total \$ / R Option</b>												<b>3,276,607.10</b>	<b>9,005</b>	<b>1,841,056</b>
<b>Total \$ / R</b>												<b>857,487,629.60</b>	<b>74,695</b>	<b>2,649,230</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.97420		12.96180			0.0000	752,503.60	58	1,302
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.17770		13.16510			0.0000	513,930.30	39	294
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.40390		13.39130			0.0000	174,250.70	13	183
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.62300		13.60860			0.0000	0.00	0	7
<b>Total \$ / R MAXI Future</b>												<b>1,440,684.60</b>	<b>110</b>	<b>1,786</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			127,351.20990	128,570.623	17.01	0.9921	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			171.20990	150.623	17.01	0.0079	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			126,356.34210	127,574.856	16.94	0.9918	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			176.34210	154.856	16.94	0.0082	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			125,361.64100	126,579.213	16.88	0.9916	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			181.64100	159.213	16.88	0.0084	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3,970.14430	3,534.614	13.75	0.0760	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			134,573.12650	135,388.808	13.75	0.9224	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			4,063.12650	3,618.808	13.75	0.0776	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			136,410.53170	137,242.443	13.78	0.9252	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3,900.53170	3,472.443	13.78	0.0748	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			135,480.14430	136,304.614	13.75	0.9240	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			118,352.61290	118,645.588	13.80	0.7911	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			18,222.61290	17,255.588	13.80	0.2089	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			117,611.50200	117,892.783	13.80	0.7889	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			18,481.50200	17,502.783	13.80	0.2111	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			116,872.94610	117,142.193	13.81	0.7866	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	14/03/2016	Foreign Exchange Option	12.41	Put		18,742.94610	17,752.193	13.81	0.2134		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call		85,499.90370	85,259.162	15.57	0.5661		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put		68,639.90370	66,959.162	15.57	0.4339		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call		85,106.92770	84,863.075	15.59	0.5640		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put		69,246.92770	67,563.075	15.59	0.4360		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call		84,716.69870	84,469.776	15.62	0.5619		0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put		69,856.69870	68,169.776	15.62	0.4381		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>1,440,684.60</b>	<b>110</b>	<b>1,786</b>
£ / R	On 14/09/2015	Foreign Exchange Future			20.33880	20.31610			0.0000		9,030,427.20	444	26,655
£ / R	On 11/12/2015	Foreign Exchange Future			20.64720	20.62460			0.0000		10,344,247.20	501	7,190
£ / R	On 14/03/2016	Foreign Exchange Future			20.99280	20.97030			0.0000		0.00	0	1,127
£ / R	On 13/06/2016	Foreign Exchange Future			21.32970	21.30470			0.0000		0.00	0	0
<b>Total £ / R Future</b>											<b>19,374,674.40</b>	<b>945</b>	<b>34,972</b>
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call		9,336.10000	9,358.800	15.53	1.0000		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	15.53	0.0000		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call		2,317.27430	2,339.982	18.11	0.9960		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put		1.17430	1.182	18.11	0.0040		0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call		2,157.77810	2,180.488	17.61	0.9943		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put		1.67810	1.688	17.61	0.0057		0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call		1,382.25910	1,405.151	14.04	0.9771		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put		6.15910	6.351	14.04	0.0229		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call		1,372.37000	1,395.263	13.99	0.9766		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put		6.27000	6.463	13.99	0.0234		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call		1,362.48370	1,385.378	13.95	0.9762		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put		6.38370	6.578	13.95	0.0238		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call		163.24570	171.313	11.66	0.4016		0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put		347.14570	332.513	11.66	0.5984		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call		1,819.07370	1,841.904	16.19	0.9894		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put		2.97370	3.104	16.19	0.0106		0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call		2,154.75210	2,180.363	12.55	0.9467		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put		30.15210	33.163	12.55	0.0533		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call		2,145.02420	2,170.658	12.53	0.9462		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put		30.42420	33.458	12.53	0.0538		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Call		1,353.71620	1,382.664	12.37	0.8272		0.00	0	700
£ / R	On 11/12/2015	Foreign Exchange Option	19.40	Put		129.11620	135.464	12.37	0.1728		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.00	Call		916.92860	945.857	12.57	0.6888		0.00	0	500
£ / R	On 11/12/2015	Foreign Exchange Option	20.00	Put		292.32860	298.657	12.57	0.3112		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Call		720.35680	747.721	12.71	0.6007		0.00	0	8,250
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Put		425.75680	430.521	12.71	0.3993		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call		513.32380	537.012	13.04	0.4816		0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put		658.72380	659.812	13.04	0.5184		0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Call		2,487.00450	2,511.891	13.42	0.9611		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	18.16	Put			22.40450	24.691	13.42	0.0389	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,164.48400	2,190.070	12.58	0.9472	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			29.88400	32.869	12.58	0.0528	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			304.21130	319.568	14.18	0.3171	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,179.61130	1,172.368	14.18	0.6829	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,772.19190	2,796.600	14.17	0.9699	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			17.59190	19.400	14.17	0.0301	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,948.35520	1,979.904	12.67	0.8391	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			168.05520	177.104	12.67	0.1609	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,940.08380	1,971.683	12.67	0.8378	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			169.78380	178.883	12.67	0.1622	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,931.82630	1,963.475	12.67	0.8365	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			171.52630	180.675	12.67	0.1635	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,413.23160	1,456.900	13.04	0.6555	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			598.53160	617.200	13.04	0.3445	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,407.84440	1,451.490	13.05	0.6539	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			603.14440	621.790	13.05	0.3461	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,402.46890	1,446.092	13.06	0.6523	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			607.76890	626.392	13.06	0.3477	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>101,580</b>
<b>Total £ / R</b>												<b>19,374,674.40</b>	<b>945</b>	<b>136,552</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10596		0.10483			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10778		0.10663			0.0000	0.00	0	5,878
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10989		0.10872			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>5,902</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			20.92490	33.195	14.52	0.1621	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			538.02490	436.895	14.52	0.8379	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,482.93080	1,596.321	17.91	0.9998	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.03080	0.021	17.91	0.0002	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			489.88500	600.751	12.41	0.9668	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			6.98500	4.451	12.41	0.0332	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,669.21860	1,784.199	15.60	0.9834	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			6.11860	5.699	15.60	0.0166	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			739.58510	833.015	12.77	0.8633	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			76.48510	54.515	12.77	0.1367	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			214.27970	250.942	14.57	0.4162	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			551.17970	472.442	14.57	0.5838	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			999.61550	1,092.690	13.63	0.8346	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			127.51550	103.590	13.63	0.1654	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			437.25990	485.719	14.91	0.5188	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			565.15990	496.619	14.91	0.4812	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			204.39050	229.565	17.60	0.2744	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,332.29050	1,240.465	17.60	0.7256	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>5,902</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.68490		14.51990			0.0000	9,545,185.00	650	35,039
€ / R	On	21/09/2015	Foreign Exchange Future			14.70380		14.53850			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.80290		14.63640			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.93700		14.76930			0.0000	5,974,800.00	400	43,931
€ / R	On	25/01/2016	Foreign Exchange Future			15.07260		14.90400			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.22220		15.05210			0.0000	0.00	0	3,550
€ / R	On	13/06/2016	Foreign Exchange Future			15.50640		15.33230			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			15.82390		15.64720			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>15,519,985.00</b>	<b>1,050</b>	<b>82,770</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,521.05330	1,685.498	17.43	0.9970	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			1.15330	0.598	17.43	0.0030	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,491.18380	1,655.564	17.31	0.9967	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			168.56700	238.729	12.91	0.5760	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			248.66700	153.829	12.91	0.4240	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			81.94730	115.250	13.56	0.3442	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.80650	0.422	17.81	0.0021	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,600.76640	1,765.353	17.74	0.9977	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.86640	0.453	17.74	0.0023	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			33.39370	46.508	14.66	0.1622	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			763.49370	611.608	14.66	0.8378	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			32.58360	45.285	14.70	0.1585	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			1.28380	0.664	17.31	0.0033	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			277.37520	381.244	12.88	0.7428	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			137.47520	76.344	12.88	0.2572	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.39380	0.211	18.59	0.0011	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,620.70650	1,785.322	17.81	0.9979	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			772.68360	620.385	14.70	0.8415	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			462.04730	330.351	13.56	0.6558	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			34.27470	47.763	14.63	0.1660	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			754.37470	602.863	14.63	0.8340	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,259.98110	2,424.946	20.30	0.9998	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.08110	0.046	20.30	0.0002	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,820.29380	1,985.111	18.59	0.9989	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			341.77590	448.052	13.03	0.7514	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			143.27590	84.252	13.03	0.2486	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			335.59280	440.719	13.03	0.7455	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			147.09280	86.919	13.03	0.2545	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			123.80220	166.684	13.53	0.4086	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			435.30220	312.884	13.53	0.5914	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			348.02620	455.445	13.03	0.7572	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			139.52620	81.645	13.03	0.2428	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call		495.25540	598.767	13.07	0.7214	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put		208.85540	145.867	13.07	0.2786	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call		236.99730	289.335	13.68	0.4576	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put		520.59730	406.435	13.68	0.5424	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call		507.40340	612.600	13.05	0.7300	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put		201.00340	139.700	13.05	0.2700	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call		501.30430	605.662	13.06	0.7257	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put		204.90430	142.762	13.06	0.2743	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		3,820.29750	3,987.796	19.46	0.9983	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		0.99750	0.796	19.46	0.0017	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call		1,747.14490	1,907.431	14.36	0.9588	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put		27.84490	20.431	14.36	0.0412	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call		993.85110	1,128.175	13.24	0.8456	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put		124.55110	91.175	13.24	0.1544	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call		372.92630	427.776	14.01	0.4904	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put		613.62630	500.776	14.01	0.5096	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call		288.97940	331.010	14.59	0.4019	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put		809.67940	684.010	14.59	0.5981	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		105.01940	117.211	17.34	0.1616	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		1,835.71940	1,680.211	17.34	0.8384	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call		713.47210	817.271	13.16	0.7371	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put		244.17210	180.271	13.16	0.2629	0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call		379.77200	435.645	13.96	0.4972	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put		600.47200	488.645	13.96	0.5028	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		376.33560	431.695	13.99	0.4938	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		607.03560	494.695	13.99	0.5062	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call		551.90290	622.288	13.83	0.5626	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put		567.90290	469.688	13.83	0.4374	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call		691.85390	779.205	13.44	0.6517	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put		407.85390	326.605	13.44	0.3483	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call		686.72980	773.511	13.46	0.6487	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put		412.72980	330.911	13.46	0.3513	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call		581.80400	656.362	13.74	0.5832	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put		527.80400	433.762	13.74	0.4168	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call		697.00580	784.932	13.43	0.6547	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put		403.00580	322.332	13.43	0.3453	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put		59.83980	49.994	14.20	0.0672	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call		1,923.84770	2,081.895	13.97	0.9208	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put		71.74770	59.694	13.97	0.0792	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call		1,366.49160	1,502.712	13.18	0.8422	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put		164.39160	130.512	13.18	0.1578	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put		1,445.95810	1,308.067	16.08	0.6662	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call		321.23240	350.656	16.38	0.3105	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put		1,569.13240	1,428.456	16.38	0.6895	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call		1,229.17190	1,357.870	13.15	0.8092	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put		207.07190	165.670	13.15	0.1908	0.00	0	12,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,061.93980	2,222.194	14.20	0.9328	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			567.95860	473.428	13.77	0.3980	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			656.21380	724.740	14.00	0.5639	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			654.11380	552.540	14.00	0.4361	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,259.06330	1,389.504	13.15	0.8169	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			196.96330	157.304	13.15	0.1831	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			348.05810	380.267	16.08	0.3338	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,251.55550	1,381.564	13.15	0.8150	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			199.45550	159.364	13.15	0.1850	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,244.07040	1,373.648	13.15	0.8131	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			201.97040	161.448	13.15	0.1869	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			720.05860	795.628	13.77	0.6020	0.00	0	24,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			626.05010	671.599	15.55	0.4462	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,253.75010	1,125.199	15.55	0.5538	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			859.21850	926.676	14.22	0.5790	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			281.00560	230.125	13.06	0.2101	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			766.91850	660.276	14.22	0.4210	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			855.34680	922.428	14.24	0.5769	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			773.04680	666.028	14.24	0.4231	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			851.50120	918.196	14.26	0.5749	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			779.20120	671.796	14.26	0.4251	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,413.30560	1,536.525	13.06	0.7899	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,285.58800	1,377.230	13.77	0.6785	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			598.38800	513.330	13.77	0.3215	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,295.24310	1,388.880	13.75	0.6820	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			588.04310	504.980	13.75	0.3180	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,290.40180	1,383.049	13.76	0.6803	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			593.20180	509.148	13.76	0.3197	0.00	0	0
<b>Total € / R Option</b>												<b>0.00</b>	<b>0</b>	<b>294,140</b>
<b>Total € / R</b>												<b>15,519,985.00</b>	<b>1,050</b>	<b>376,910</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.51790		9.50610			0.0000	104,696.90	11	2,319
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.62160		9.60980			0.0000	0.00	0	8,883
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.74500		9.73190			0.0000	0.00	0	1,975
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.86800		9.85290			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>104,696.90</b>	<b>11</b>	<b>13,177</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			857.03750	845.502	16.40	0.9769	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.35140	3.636	16.26	0.0246	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			837.25140	825.736	16.26	0.9754	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.24240	3.517	16.33	0.0238	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			847.14240	835.617	16.33	0.9762	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.13750	3.402	16.40	0.0231	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.49410	1.555	19.11	0.0047	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,361.01600	2,372.876	19.56	0.9962	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.21600	1.276	19.56	0.0038	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,311.14790	2,323.008	19.34	0.9957	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.34790	1.408	19.34	0.0043	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,261.29410	2,273.155	19.11	0.9953	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			466.32140	482.721	12.23	0.6223	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			244.42140	247.721	12.23	0.3777	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			477.53200	493.983	12.21	0.6311	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			235.63200	238.983	12.21	0.3689	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			471.90420	488.327	12.22	0.6267	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			240.00420	243.327	12.22	0.3733	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			611.86730	609.546	13.67	0.5473	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			371.58150	384.303	13.69	0.4497	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			618.68150	616.303	13.69	0.5503	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			377.98290	390.814	13.65	0.4558	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			605.08290	602.814	13.65	0.5442	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			374.76730	387.546	13.67	0.4527	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>104,696.90</b>	<b>11</b>	<b>13,177</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.86020		9.89350			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.01210		10.04570			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			297.19530	262.557	12.25	0.7688	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			43.69530	42.357	12.25	0.2312	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			289.63020	255.098	12.26	0.7584	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			46.13020	44.898	12.26	0.2416	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			282.16340	247.749	12.27	0.7478	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			48.66340	47.549	12.27	0.2522	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			162.29640	150.946	14.90	0.3003	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			606.59640	628.846	14.90	0.6997	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			160.01080	148.807	14.93	0.2967	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			614.31080	636.707	14.93	0.7033	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			157.76010	146.693	14.96	0.2931	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			622.06010	644.593	14.96	0.7069	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			421.67200		410.99310			0.0000	0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			250.98310	261.662		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			251.00310	261.682		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			250.99310	261.672		1.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total CF CANDO CAGH Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>												<b>0.00</b>	<b>0</b>	<b>24,000</b>
CHF / R	On	14/09/2015	Foreign Exchange Future			13.60510		13.45720			0.0000	0.00	0	1,551
CHF / R	On	11/12/2015	Foreign Exchange Future			13.86480		13.71370			0.0000	0.00	0	7,345
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>8,896</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			682.01800	826.548	14.95	0.9485	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			14.81800	11.448	14.95	0.0515	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			672.39730	816.832	14.88	0.9472	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			15.19730	11.732	14.88	0.0528	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			663.14520	807.124	14.80	0.9458	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			15.94520	12.024	14.80	0.0542	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			328.10170	373.982	14.38	0.4638	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			624.40170	519.182	14.38	0.5362	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			334.39160	381.228	14.33	0.4707	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			610.69160	506.428	14.33	0.5293	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			331.23150	377.589	14.36	0.4672	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			617.53150	512.789	14.36	0.5328	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>8,896</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00660		2.00480			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.01880		2.01830			0.0000	0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			242.84910	223.602	12.46	0.4526	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			243.02460	241.006	12.54	0.4854	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			295.02460	275.006	12.54	0.5146	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			349.25400	348.703	12.58	0.6078	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			201.25400	182.703	12.58	0.3922	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			290.84910	289.602	12.46	0.5474	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			694.84440	684.914	14.38	0.5377	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			611.84440	596.914	14.38	0.4623	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			800.95600	790.665	14.37	0.5872	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			517.95600	502.665	14.37	0.4128	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			744.32170	734.115	14.32	0.5626	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			561.32170	546.115	14.32	0.4374	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 CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			1.96810		1.94630			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.00340		1.98120			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			2,065.85550	2,283.041	19.46	0.9937	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			2.85550	2.042	19.46	0.0063	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,966.65300	2,183.582	19.19	0.9921	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			3.65300	2.582	19.19	0.0079	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,867.42120	2,083.948	18.67	0.9908	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			4.42120	2.948	18.67	0.0092	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			583.57790	688.953	14.05	0.5498	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			671.57790	554.953	14.05	0.4502	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			541.54590	640.182	14.09	0.5242	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			729.54590	606.182	14.09	0.4758	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			505.09070	597.935	14.22	0.4991	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			793.09070	663.935	14.22	0.5009	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			0.12510		0.12450			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12440		0.12450			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12380		0.12390			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			0.06460		0.06440			0.0000	0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05900		0.05920			0.0000	0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05620		0.05620			0.0000	0.00	0	0
<b>Total NGN / R Future</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>												<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.65860		8.57190			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.66880		8.58140			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.74520		8.65830			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.83970		8.75210			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			204.60870	280.788	13.29	0.8894	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	04/09/2015	Foreign Exchange Option	8.39	Put			22.70870	12.188	13.29	0.1106	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			196.30940	271.746	13.22	0.8818	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			24.40940	13.146	13.22	0.1182	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			188.12200	262.773	13.15	0.8737	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			26.22200	14.173	13.15	0.1263	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			4.58710	7.914	12.23	0.0671	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			513.18710	429.114	12.23	0.9329	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			4.34740	7.419	12.27	0.0633	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			522.94740	438.619	12.27	0.9367	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			4.12130	7.010	12.33	0.0601	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			532.72130	448.210	12.33	0.9399	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			85.78210	100.111	11.83	0.2886	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			517.48210	444.911	11.83	0.7114	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			84.06850	98.067	11.87	0.2836	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			525.76850	452.867	11.87	0.7164	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			82.36740	96.065	11.90	0.2786	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			534.06740	460.865	11.90	0.7214	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			199.12470	221.340	13.04	0.3852	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			587.02470	521.640	13.04	0.6148	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			196.68420	218.604	13.07	0.3812	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			594.58420	528.904	13.07	0.6188	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			194.27630	215.905	13.10	0.3774	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			602.17630	536.204	13.10	0.6226	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			1.13190		1.12020			0.0000	0.00	0	516
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13350		1.12190			0.0000	1,979,091.00	1,746	3,919
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13570		1.12400			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>1,979,091.00</b>	<b>1,746</b>	<b>4,435</b>
<b>Total QUANTO € / \$</b>												<b>1,979,091.00</b>	<b>1,746</b>	<b>4,435</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,876.14000		22,743.07000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.42100		4.43040			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.37380		4.37620			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			26.29660	20.411	17.92	0.1873	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			205.89660	209.411	17.92	0.8127	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			30.53450	23.935	17.85	0.2128	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	14/09/2015	Foreign Exchange Option	4.59	Put			190.13450	192.935	17.85	0.7872	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			28.35200	22.040	17.86	0.1994	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			197.95200	201.040	17.86	0.8006	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			119.49880	116.071	17.14	0.4096	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			233.29880	232.271	17.14	0.5904	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			115.80160	112.426	17.15	0.4005	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			239.60160	238.626	17.15	0.5995	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			112.19000	108.869	17.15	0.3915	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			245.99000	245.069	17.15	0.6085	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			1.57450		1.59080			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.53540		1.55100			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total Futures</b>												<b>892630154.40</b>	<b>69,552</b>	<b>1,080,415</b>
<b>Total Options</b>												<b>3276607.10</b>	<b>9,005</b>	<b>2,244,776</b>
<b>Grand Total:</b>												<b>895,906,761.50</b>	<b>78,557</b>	<b>3,325,191</b>