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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/08/2015 Foreign Exchange Future			13.11790		13.01450			0.0000	47,224,440.00	3,600	0
\$ / R On 27/08/2015 Foreign Exchange Future			13.11390		13.01450			0.0000	0.00	0	12,250
\$ / R On 31/08/2015 Foreign Exchange Future			13.11830		13.02140			0.0000	0.00	0	600
\$ / R On 03/09/2015 Foreign Exchange Future			13.12540		13.02830			0.0000	0.00	0	0
\$ / R On 08/09/2015 Foreign Exchange Future			13.13690		13.03970			0.0000	0.00	0	0
\$ / R On 10/09/2015 Foreign Exchange Future			13.14150		13.04420			0.0000	0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			13.15070		13.05330			0.0000	239,789,863.80	18,234	539,968
\$ / R On 17/09/2015 Foreign Exchange Future			13.15750		13.06010			0.0000	0.00	0	0
\$ / R On 25/09/2015 Foreign Exchange Future			13.17590		13.09100			0.0000	0.00	0	0
\$ / R On 28/09/2015 Foreign Exchange Future			13.18280		13.08510			0.0000	0.00	0	1,700
\$ / R On 30/09/2015 Foreign Exchange Future			13.18740		13.08970			0.0000	0.00	0	0
\$ / R On 13/10/2015 Foreign Exchange Future			13.21780		13.11960			0.0000	0.00	0	2,726
\$ / R On 28/10/2015 Foreign Exchange Future			13.25280		13.15420			0.0000	0.00	0	250
\$ / R On 05/11/2015 Foreign Exchange Future			13.27190		13.17300			0.0000	0.00	0	0
\$ / R On 17/11/2015 Foreign Exchange Future			13.30060		13.20130			0.0000	0.00	0	0
\$ / R On 18/11/2015 Foreign Exchange Future			13.30300		13.20370			0.0000	0.00	0	0
\$ / R On 20/11/2015 Foreign Exchange Future			13.30780		13.20840			0.0000	0.00	0	8,000
\$ / R On 25/11/2015 Foreign Exchange Future			13.31970		13.22020			0.0000	0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.35150		13.25190			0.0000	0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.35890		13.25930			0.0000	51,779,096.40	3,876	175,614
\$ / R On 21/12/2015 Foreign Exchange Future			13.38370		13.28380			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			13.44080		13.34040			0.0000	0.00	0	1,150
\$ / R	On	27/01/2016	Foreign Exchange Future			13.47560		13.37480			0.0000	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.51530		13.41410			0.0000	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.54750		13.44600			0.0000	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.58470		13.48290			0.0000	0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.59210		13.49020			0.0000	20,388,150.00	1,500	21,163
\$ / R	On	29/03/2016	Foreign Exchange Future			13.62930		13.52710			0.0000	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.69880		13.59580			0.0000	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.77560		13.67190			0.0000	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.80100		13.69750			0.0000	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.80880		13.70520			0.0000	0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.81910		13.71540			0.0000	6,909,550.00	500	12,951
\$ / R	On	28/06/2016	Foreign Exchange Future			13.85780		13.75380			0.0000	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.93270		13.82790			0.0000	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Future			13.97140		13.86630			0.0000	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			14.01020		13.90460			0.0000	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			14.05870		13.95330			0.0000	0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			14.06820		13.96300			0.0000	0.00	0	700
\$ / R	On	28/09/2016	Foreign Exchange Future			14.08980		13.98470			0.0000	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			14.15700		14.05230			0.0000	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			14.23610		14.13200			0.0000	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			14.27440		14.17060			0.0000	0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			14.28640		14.18270			0.0000	0.00	0	0
Total \$ / R Future												366,091,100.20	27,710	779,179
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			21.26560	7.900	18.15	1.0000	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			116.76560	0.000	18.15	0.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,214.50000	2,313.900	22.17	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	22.17	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,864.50000	1,963.900	22.17	1.0000	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	22.17	0.0000	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			396.81400	494.055	26.57	0.9972	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			2.31400	0.155	26.57	0.0028	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			92.88180	154.441	20.18	0.8531	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			48.38180	10.541	20.18	0.1469	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.18160	0.000	60.21	0.0000	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,485.68160	3,386.100	60.21	1.0000	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			722.95870	819.030	22.29	0.9935	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			1.55870	0.730	22.29	0.0065	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Call			139.97070	191.980	17.18	0.6292	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.02	Put			131.67070	86.580	17.18	0.3708	0.00	0	0
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Call			135.57280	185.520	17.14	0.6180	0.00	0	3,000
\$ / R	On	03/09/2015	Foreign Exchange Option	13.03	Put			137.27280	90.120	17.14	0.3820	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Call			218.53120	278.236	17.17	0.6767	0.00	0	0
\$ / R	On	08/09/2015	Foreign Exchange Option	12.95	Put			128.83120	91.336	17.17	0.3233	0.00	0	3,000
\$ / R	On	08/09/2015	Foreign Exchange Option	13.18	Call			121.17820	157.455	17.99	0.4683	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	08/09/2015	Foreign Exchange Option	13.18	Put			261.47820	200.555	17.99	0.5317	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			889.11950	986.034	19.41	0.9769	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			4.91950	4.534	19.41	0.0231	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,853.57670	1,950.946	23.44	0.9988	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.27670	0.246	23.44	0.0012	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,564.15080	1,661.432	22.18	0.9965	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			0.85080	0.732	22.18	0.0035	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			2,053.42620	2,150.815	24.32	0.9994	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.02570	0.025	26.06	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			2,073.41660	2,170.807	24.40	0.9995	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.11660	0.107	24.40	0.0005	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,262.95390	1,168.097	23.54	0.9374	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			11.49150	14.114	24.34	0.0476	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,408.19150	1,313.414	24.34	0.9524	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,493.32180	2,590.721	26.23	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.02180	0.021	26.23	0.0001	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,453.32570	2,550.725	26.06	0.9999	0.00	0	2,900
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			352.78820	289.923	18.23	0.5849	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			97.48800	124.342	18.84	0.3389	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			444.18800	373.642	18.84	0.6611	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.02300	0.027	39.64	0.0001	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,446.72300	5,349.327	39.64	0.9999	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			16.25390	18.797	23.54	0.0626	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			231.50350	183.927	17.44	0.4534	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			166.32240	210.588	17.57	0.5085	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			263.02240	209.888	17.57	0.4915	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			8.16860	10.128	24.63	0.0353	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,534.86860	1,439.428	24.63	0.9647	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			126.08820	160.623	18.23	0.4151	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			176.05520	137.859	17.18	0.3769	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			200.92220	255.257	17.33	0.5772	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			207.62220	164.557	17.33	0.4228	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			28.32620	34.341	21.94	0.1103	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			975.02620	883.641	21.94	0.8897	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			184.80350	234.627	17.44	0.5466	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Put			114.58610	86.567	16.82	0.2737	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			283.82170	350.369	16.92	0.6977	0.00	0	18,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			130.52170	99.670	16.92	0.3023	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			134.44530	171.103	18.07	0.4357	0.00	0	402
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			331.14530	270.403	18.07	0.5643	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			229.35520	288.559	17.18	0.6231	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			63.56020	45.813	16.40	0.1709	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			380.67850	457.340	16.53	0.7993	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			77.37850	56.640	16.53	0.2007	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			196.77850	249.982	17.36	0.5695	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			213.47850	169.282	17.36	0.4305	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.86	Call			307.88610	377.267	16.82	0.7263	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			41.27570	28.790	16.15	0.1191	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			478.49210	562.436	16.20	0.8714	8,998,982.40	16,000	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			45.19210	31.736	16.20	0.1286	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			272.27740	337.382	16.97	0.6831	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			138.97740	106.682	16.97	0.3169	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			416.86020	496.513	16.40	0.8291	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			25.32720	17.064	15.89	0.0781	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			569.96820	658.716	15.91	0.9183	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			26.66820	18.016	15.91	0.0817	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			346.40570	419.864	16.66	0.7673	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			93.10570	69.164	16.66	0.2327	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			494.57570	579.490	16.15	0.8809	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			14.57950	12.639	16.62	0.0583	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			631.63050	724.940	16.33	0.9345	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			18.33050	14.240	16.33	0.0655	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			439.44940	520.787	16.33	0.8457	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			56.14940	40.087	16.33	0.1543	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			578.62720	667.764	15.89	0.9219	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			9.78770	8.646	17.56	0.0400	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			764.01680	860.127	17.34	0.9564	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			10.71680	9.427	17.34	0.0436	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			535.87750	623.029	16.02	0.9028	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			32.57750	22.329	16.02	0.0972	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			667.87950	763.339	16.62	0.9417	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			6.47540	5.821	18.58	0.0270	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			861.24480	957.782	18.07	0.9672	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			7.94480	7.082	18.07	0.0328	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			596.09990	686.761	16.04	0.9263	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			22.79990	16.061	16.04	0.0737	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			793.08770	889.346	17.56	0.9600	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			5.29930	4.801	19.08	0.0222	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			978.90940	1,075.771	18.94	0.9765	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			5.60940	5.071	18.94	0.0235	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Call			677.43210	772.970	16.69	0.9434	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.39	Put			14.13210	12.270	16.69	0.0566	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			929.77540	1,026.521	18.58	0.9730	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			2.60430	2.292	20.83	0.0106	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,057.77700	1,154.781	19.52	0.9812	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			4.47700	4.081	19.52	0.0188	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			831.98340	928.411	17.85	0.9643	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			8.68340	7.711	17.85	0.0357	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			998.59930	1,095.501	19.08	0.9778	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			1.29540	1.101	21.70	0.0052	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,434.69780	1,531.885	21.61	0.9944	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			1.39780	1.185	21.61	0.0056	0.00	0	10,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call		959.23940	1,056.057	18.79	0.9752	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put		5.93940	5.357	18.79	0.0248	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call		1,255.90430	1,352.992	20.83	0.9894	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put		0.88410	0.760	22.14	0.0037	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call		1,544.21870	1,641.488	22.09	0.9962	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put		0.91870	0.788	22.09	0.0038	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call		1,018.30810	1,115.246	19.23	0.9790	759,482.87	681	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put		5.00810	4.546	19.23	0.0210	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call		1,454.59540	1,551.801	21.70	0.9948	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put		0.32350	0.286	23.27	0.0014	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call		1,763.69300	1,861.046	23.05	0.9983	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put		0.39300	0.346	23.05	0.0017	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call		1,305.58430	1,402.610	21.04	0.9911	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put		2.28430	1.910	21.04	0.0089	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call		1,554.18410	1,651.460	22.14	0.9963	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put		0.12620	0.115	24.32	0.0006	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call		1,883.54610	1,980.920	23.57	0.9989	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put		0.24610	0.220	23.57	0.0011	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call		1,514.33040	1,611.581	21.96	0.9958	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put		1.03040	0.881	21.96	0.0042	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call		1,813.62350	1,910.986	23.27	0.9986	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Call		248.69700	308.051	17.21	0.6203	0.00	0	2,000
\$ / R	On	17/09/2015	Foreign Exchange Option	13.00	Put		188.59700	150.551	17.21	0.3797	0.00	0	0
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Call		258.93520	319.663	17.16	0.6344	0.00	0	4,000
\$ / R	On	17/09/2015	Foreign Exchange Option	12.98	Put		178.83520	142.163	17.16	0.3656	0.00	0	0
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Call		0.00000	303.053	17.17	0.5626	1,515,266.50	5,000	2,500
\$ / R	On	25/09/2015	Foreign Exchange Option	13.09	Put		0.00000	217.153	17.17	0.4374	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call		65.14240	76.575	20.85	0.1767	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put		980.04240	893.775	20.85	0.8233	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call		0.22070	0.325	26.11	0.0011	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put		3,715.12070	3,617.525	26.11	0.9989	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call		1,935.90340	2,033.407	20.08	0.9975	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put		0.38060	0.269	21.88	0.0011	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put		0.80340	0.607	20.08	0.0025	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call		1,686.50710	1,783.910	18.79	0.9953	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put		1.40710	1.110	18.79	0.0047	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call		196.70000	237.282	17.57	0.4608	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put		381.60000	324.482	17.57	0.5392	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call		2,285.48060	2,383.069	21.88	0.9989	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call		427.66950	499.036	16.25	0.7316	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put		137.96950	111.636	16.25	0.2684	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Call		437.27730	506.106	16.33	0.6797	0.00	0	0
\$ / R	On	13/10/2015	Foreign Exchange Option	12.88	Put		197.67730	168.306	16.33	0.3203	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call		2,008.03690	2,106.829	18.53	0.9888	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put		3.83690	4.029	18.53	0.0112	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call		234.09450	270.250	18.25	0.3958	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		639.89450	577.450	18.25	0.6042	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call		24.34920	22.771	31.68	0.0346	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put		3,850.14920	3,749.971	31.68	0.9654	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call		2,356.27680	2,454.963	19.93	0.9940	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put		2.07680	2.163	19.93	0.0060	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Call		623.28690	703.019	15.84	0.7398	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	12.72	Put		170.28690	151.119	15.84	0.2602	0.00	0	0
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Call		466.30750	533.753	16.55	0.6255	0.00	0	300
\$ / R	On	05/11/2015	Foreign Exchange Option	13.00	Put		293.30750	261.853	16.55	0.3745	0.00	0	0
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Call		438.73070	502.967	16.83	0.5722	0.00	0	12,500
\$ / R	On	17/11/2015	Foreign Exchange Option	13.15	Put		387.43070	352.367	16.83	0.4278	0.00	0	0
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Call		434.03400	497.886	16.90	0.5653	0.00	0	6,000
\$ / R	On	18/11/2015	Foreign Exchange Option	13.17	Put		400.33400	364.886	16.90	0.4347	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Call		454.34100	519.933	16.83	0.5778	0.00	0	0
\$ / R	On	20/11/2015	Foreign Exchange Option	13.14	Put		385.94100	352.133	16.83	0.4222	0.00	0	8,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call		253.23880	295.207	19.14	0.3592	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put		883.03880	825.506	19.14	0.6408	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call		42.57140	53.086	33.00	0.0598	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put		4,272.37140	4,183.386	33.00	0.9402	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call		2,425.12940	2,524.830	18.87	0.9885	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put		4.92940	5.130	18.87	0.0115	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call		2,078.83040	2,178.285	17.62	0.9806	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put		8.63040	8.585	17.62	0.0194	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Call		0.00000	492.461	17.07	0.5450	2,462,302.50	5,000	5,000
\$ / R	On	25/11/2015	Foreign Exchange Option	13.24	Put		0.00000	412.761	17.07	0.4550	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call		1,009.45540	1,100.847	15.07	0.8461	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put		97.55540	89.347	15.07	0.1539	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Call		723.11850	802.680	15.60	0.7208	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.76	Put		223.81850	203.780	15.60	0.2792	0.00	0	402
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Call		699.69530	778.157	15.72	0.7070	0.00	0	17,883
\$ / R	On	11/12/2015	Foreign Exchange Option	12.80	Put		240.39530	219.257	15.72	0.2930	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call		852.24790	941.105	15.31	0.7839	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put		152.94790	142.205	15.31	0.2161	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call		845.00310	933.716	15.32	0.7810	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put		155.70310	144.816	15.32	0.2190	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call		837.79480	926.357	15.32	0.7780	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put		158.49480	147.457	15.32	0.2220	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call		1,151.14650	1,244.571	14.98	0.8809	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put		71.84650	65.671	14.98	0.1191	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call		1,134.35940	1,227.588	15.00	0.8766	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put		75.05940	68.688	15.00	0.1234	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Call		896.42640	986.130	15.26	0.8012	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	12.50	Put		137.12640	127.230	15.26	0.1988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call		1,219.32130	1,313.487	14.91	0.8973	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put		60.02130	54.587	14.91	0.1027	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call		1,176.52170	1,270.232	14.96	0.8872	0.00	0	1,650

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	12.15	Put		67.22170	61.332	14.96	0.1128	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call		1,168.03700	1,261.654	14.97	0.8851	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put		68.73700	62.754	14.97	0.1149	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call		1,351.23290	1,448.414	14.96	0.9217	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put		41.93290	39.514	14.96	0.0783	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call		1,306.70480	1,401.715	14.83	0.9156	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put		47.40480	42.815	14.83	0.0844	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call		1,271.47660	1,366.154	14.86	0.9086	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put		52.17660	47.254	14.86	0.0914	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call		1,539.74330	1,637.491	15.47	0.9422	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put		30.44330	28.591	15.47	0.0578	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call		1,492.28650	1,589.911	15.35	0.9376	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put		32.98650	31.011	15.35	0.0624	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call		1,398.01430	1,495.358	15.09	0.9274	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put		38.71430	36.458	15.09	0.0726	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call		1,876.60330	1,974.981	16.38	0.9666	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put		17.30330	16.081	16.38	0.0334	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call		1,683.21230	1,781.273	15.86	0.9542	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put		23.91230	22.373	15.86	0.0458	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call		1,673.60150	1,771.644	15.84	0.9535	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put		24.30150	22.743	15.84	0.0465	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call		2,317.60430	2,416.450	17.54	0.9839	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put		8.30430	7.550	17.54	0.0161	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call		2,268.31380	2,367.119	17.41	0.9825	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put		9.01380	8.219	17.41	0.0175	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call		2,071.79970	2,170.417	16.89	0.9757	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put		12.49970	11.517	16.89	0.0243	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call		4,109.77060	4,209.380	23.10	0.9990	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put		0.47060	0.480	23.10	0.0010	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call		4,059.85220	4,159.462	23.10	0.9988	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put		0.55220	0.562	23.10	0.0012	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call		4,009.94620	4,109.556	23.10	0.9987	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put		0.64620	0.656	23.10	0.0013	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call		88.06020	101.947	25.03	0.1209	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put		2,628.76020	2,543.047	25.03	0.8791	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		76.63420	85.202	28.13	0.0950	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		3,317.33420	3,226.302	28.13	0.9050	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		4.22700	5.467	32.34	0.0075	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		7,514.92700	7,416.567	32.34	0.9925	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call		150.93650	175.401	22.08	0.2062	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put		1,731.63650	1,656.501	22.08	0.7938	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call		139.20820	161.794	22.48	0.1909	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put		1,849.90820	1,772.894	22.48	0.8091	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call		136.68110	158.858	22.58	0.1876	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put		1,877.38110	1,799.958	22.58	0.8124	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call		205.45240	237.996	20.59	0.2747	0.00	0	580

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	14.37	Put			1,316.15240	1,249.096	20.59	0.7253	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Call			201.31400	233.232	20.69	0.2696	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.40	Put			1,342.01400	1,274.332	20.69	0.7304	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Call			188.29780	218.216	21.01	0.2534	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.50	Put			1,428.99780	1,359.316	21.01	0.7466	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			345.73770	396.826	18.31	0.4304	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			746.43770	697.926	18.31	0.5696	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			267.03820	308.340	19.40	0.3468	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			1,007.73820	949.440	19.40	0.6532	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			215.56340	249.614	20.36	0.2869	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			1,256.26340	1,190.714	20.36	0.7131	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			411.52460	469.691	17.60	0.4937	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			592.22460	550.791	17.60	0.5063	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			392.25810	448.439	17.79	0.4757	0.00	0	14,950
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			632.95810	589.539	17.79	0.5243	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Call			362.38950	415.353	18.11	0.4470	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.60	Put			703.08950	656.453	18.11	0.5530	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Call			479.86840	545.379	17.02	0.5537	0.00	0	201
\$ / R	On	11/12/2015	Foreign Exchange Option	13.25	Put			470.56840	436.479	17.02	0.4463	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			468.29630	532.510	17.11	0.5439	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			488.99630	453.610	17.11	0.4561	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			424.96490	484.471	17.47	0.5059	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			565.66490	525.571	17.47	0.4941	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			568.02210	639.344	16.44	0.6207	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			358.72210	330.444	16.44	0.3793	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			544.61370	614.482	16.59	0.6037	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			385.31370	355.582	16.59	0.3963	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			500.56110	567.522	16.88	0.5701	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			441.26110	408.622	16.88	0.4299	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			665.80230	742.583	15.89	0.6863	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			266.50230	243.683	15.89	0.3137	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			644.02480	719.670	16.01	0.6724	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			284.72480	260.770	16.01	0.3276	0.00	0	100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			592.37800	665.149	16.30	0.6379	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			333.07800	306.249	16.30	0.3621	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			823.50710	911.742	15.34	0.7721	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			164.20710	152.842	15.34	0.2279	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			55.47720	63.438	31.78	0.0646	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,641.67720	4,549.738	31.78	0.9354	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,155.89780	2,255.437	16.76	0.9762	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			12.09780	11.737	16.76	0.0238	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,146.10710	2,245.645	16.74	0.9758	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			12.30710	11.945	16.74	0.0242	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			264.08460	302.931	19.67	0.3284	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,130.28460	1,069.231	19.67	0.6716	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,490.50870	2,590.102	17.49	0.9866	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	Put			6.70870	6.402	17.49	0.0134	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			734.07890	814.051	15.94	0.6707	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			323.67890	303.251	15.94	0.3293	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			756.62550	836.841	15.98	0.6629	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			351.82550	331.241	15.98	0.3371	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			688.94960	764.971	16.36	0.6224	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			424.14960	399.371	16.36	0.3776	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			297.16530	332.650	20.10	0.3137	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,402.36530	1,337.050	20.10	0.6863	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,626.54570	1,730.295	15.44	0.9153	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			51.74570	54.695	15.44	0.0847	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,858.07840	1,963.282	15.83	0.9290	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			43.97840	47.982	15.83	0.0710	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			213.77780	234.727	22.19	0.2159	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,199.67780	2,119.427	22.19	0.7841	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,711.24210	1,819.075	15.66	0.9033	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			65.24210	71.576	15.66	0.0967	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			305.50740	335.886	20.64	0.2910	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,699.50740	1,628.386	20.64	0.7090	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,159.67750	1,259.375	15.33	0.7800	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			206.77750	204.675	15.33	0.2200	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,495.24000	2,414.383	22.63	0.7863	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,465.61290	2,569.926	16.48	0.9603	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			25.41290	27.826	16.48	0.0397	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,992.28490	2,098.305	15.87	0.9252	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			52.08490	56.205	15.87	0.0748	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Put			1,617.92370	1,552.146	20.31	0.6798	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,945.98660	2,052.197	15.81	0.9206	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			55.78660	60.097	15.81	0.0794	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			45.38550	50.989	29.66	0.0449	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			6,785.18550	6,688.889	29.66	0.9551	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			235.44000	256.483	22.63	0.2137	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Put			1,180.86750	1,127.815	18.98	0.5969	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			203.74360	220.406	23.54	0.1841	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			2,863.54360	2,778.306	23.54	0.8159	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			195.08520	204.255	24.71	0.1671	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,204.88520	3,112.155	24.71	0.8329	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.75	Call			358.12370	394.246	20.31	0.3202	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			708.60530	675.191	17.34	0.4648	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			335.10520	368.569	20.68	0.3009	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,744.90520	1,676.469	20.68	0.6991	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Call			285.16680	312.764	21.53	0.2583	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.27	Put			2,064.96680	1,990.664	21.53	0.7417	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.21	Call			461.06750	509.915	18.98	0.4031	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Put			297.75390	291.119	15.54	0.2815	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			439.08750	485.408	19.23	0.3861	0.00	0	43,156

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,258.88750	1,203.308	19.23	0.6139	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			384.85250	424.470	19.92	0.3426	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,484.65250	1,422.370	19.92	0.6574	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			648.80530	717.291	17.34	0.5352	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Put			137.60180	138.110	15.03	0.1635	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Call			579.74170	641.856	17.86	0.4895	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.76	Put			849.54170	809.756	17.86	0.5105	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			527.88150	584.491	18.31	0.4530	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			977.68150	932.391	18.31	0.5470	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.80	Call			987.95390	1,083.219	15.54	0.7185	0.00	0	31,070
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			100.92340	106.869	15.27	0.1314	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Call			903.88810	992.344	15.77	0.6816	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.95	Put			363.68810	350.244	15.77	0.3184	0.00	0	38,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Call			759.67290	837.834	16.58	0.6036	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.26	Put			529.47290	505.733	16.58	0.3964	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.26	Call			1,367.80180	1,470.210	15.03	0.8365	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			88.81190	94.426	15.39	0.1181	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			1,153.85610	1,253.078	15.31	0.7761	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			213.65610	210.978	15.31	0.2239	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Call			1,026.15990	1,122.472	15.49	0.7326	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.74	Put			275.95990	270.372	15.49	0.2674	0.00	0	10,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,541.12340	1,648.969	15.27	0.8686	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			73.00910	78.080	15.57	0.1000	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,532.40940	1,640.287	15.25	0.8672	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			102.20940	108.187	15.25	0.1328	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,489.05290	1,597.079	15.19	0.8600	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			108.85290	114.979	15.19	0.1400	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,629.01190	1,736.526	15.39	0.8819	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			84.33200	89.805	15.44	0.1130	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			1,584.90060	1,692.586	15.33	0.8754	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			94.70060	100.486	15.33	0.1246	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,549.85140	1,657.667	15.28	0.8700	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			99.65140	105.567	15.28	0.1300	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,763.20910	1,870.180	15.57	0.9000	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,736.15740	1,843.240	15.53	0.8966	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			75.95740	81.140	15.53	0.1034	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,664.53200	1,771.905	15.44	0.8870	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			316.43010	347.827	21.38	0.2739	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,039.33010	1,968.527	21.38	0.7261	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,805.46930	1,911.791	15.46	0.8982	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			78.36930	82.491	15.46	0.1018	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,885.80580	1,990.816	15.38	0.8943	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			90.00580	92.016	15.38	0.1057	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			320.65670	353.381	22.14	0.2582	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,384.85670	2,314.581	22.14	0.7418	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,972.96800	2,075.706	15.23	0.8920	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	27/05/2016	Foreign Exchange Option	11.80	Put			101.06800	100.106	15.23	0.1080	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			326.95990	362.133	22.98	0.2447	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			2,785.05990	2,716.533	22.98	0.7553	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,178.29900	2,118.405	21.46	0.6916	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,658.69520	1,759.359	14.84	0.8428	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			161.19520	158.359	14.84	0.1572	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			425.79900	469.405	21.46	0.3084	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			979.21410	1,057.032	16.30	0.6280	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			584.01410	558.232	16.30	0.3720	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			987.73220	1,065.921	16.24	0.6321	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			572.53220	547.122	16.24	0.3679	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			983.46070	1,061.467	16.27	0.6301	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			578.26070	552.667	16.27	0.3699	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			525.00650	575.531	20.27	0.3685	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,739.60650	1,686.431	20.27	0.6315	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			998.44880	1,076.989	16.23	0.6336	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			573.04880	547.888	16.23	0.3664	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			994.17170	1,072.525	16.26	0.6316	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			578.77170	553.425	16.26	0.3684	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			989.91940	1,068.091	16.29	0.6295	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			584.51940	558.991	16.29	0.3705	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,712.13180	1,813.356	14.87	0.8480	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			156.73180	154.256	14.87	0.1520	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			347.51160	372.849	23.76	0.2342	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,213.71160	3,135.049	23.76	0.7658	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			2,064.88300	2,167.246	15.18	0.8895	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			111.08300	109.446	15.18	0.1105	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			2,145.65430	2,251.020	15.19	0.8873	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			117.75430	118.320	15.19	0.1127	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			387.24220	406.200	25.21	0.2318	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,689.34220	3,603.500	25.21	0.7682	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Call			1,480.42990	1,576.056	15.00	0.7649	0.00	0	0
\$ / R	On	11/08/2016	Foreign Exchange Option	12.70	Put			314.12990	304.656	15.00	0.2351	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Call			552.37660	598.188	21.19	0.3439	0.00	0	2,000
\$ / R	On	11/08/2016	Foreign Exchange Option	15.52	Put			2,206.07660	2,146.788	21.19	0.6561	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			2,230.49880	2,336.483	15.18	0.8860	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			125.89880	126.283	15.18	0.1140	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			425.01190	443.986	26.78	0.2303	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,220.41190	4,133.786	26.78	0.7697	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,241.70090	1,327.439	16.13	0.6602	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			598.40090	578.739	16.13	0.3398	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,250.46660	1,337.489	16.09	0.6637	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			587.16660	568.789	16.09	0.3363	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,246.07470	1,332.451	16.11	0.6619	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			592.77470	573.751	16.11	0.3381	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,252.65360	1,338.619	16.14	0.6611	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	13.31	Put			599.65360	580.419	16.14	0.3389	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,261.42790	1,348.667	16.10	0.6646	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			588.42790	570.467	16.10	0.3354	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,257.02910	1,343.632	16.12	0.6629	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			594.02910	575.432	16.12	0.3371	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			461.59540	487.913	28.12	0.2318	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,726.89540	4,648.113	28.12	0.7682	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,320.27880	2,425.247	15.18	0.8843	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			135.57880	135.447	15.18	0.1157	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,394.78140	2,500.435	15.21	0.8829	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			142.48140	143.435	15.21	0.1171	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			433.72370	470.576	28.13	0.2192	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,151.42370	5,083.576	28.13	0.7808	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,481.04390	2,585.371	15.13	0.8829	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			149.04390	149.271	15.13	0.1171	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			409.08360	448.103	28.08	0.2049	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,677.08360	5,612.003	28.08	0.7951	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,857.65140	1,959.466	15.36	0.7800	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			347.05140	345.067	15.36	0.2200	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,871.83080	1,973.726	15.35	0.7827	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			341.23080	339.326	15.35	0.2173	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,864.73050	1,966.591	15.35	0.7813	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			344.13050	342.191	15.35	0.2187	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,505.17640	1,595.232	16.30	0.6829	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			622.47640	608.832	16.30	0.3171	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,500.64460	1,590.151	16.32	0.6814	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			627.94460	613.751	16.32	0.3186	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			373.64680	406.200	27.41	0.1890	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,000.94680	5,929.800	27.41	0.8110	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,536.33640	2,640.789	15.14	0.8824	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			153.63640	154.389	15.14	0.1176	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,509.73550	1,600.333	16.28	0.6845	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			617.03550	603.933	16.28	0.3155	0.00	0	0
Total \$ / R Option												13,736,034.27	26,681	1,939,188
Total \$ / R												379,827,134.47	54,391	2,718,367
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			13.15070		13.05330			0.0000	460,274.50	35	1,360
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.35890		13.25930			0.0000	200,383.50	15	299
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.59210		13.49020			0.0000	135,921.00	10	193
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.81910		13.71540			0.0000	0.00	0	7
Total \$ / R MAXI Future												796,579.00	60	1,859
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			136,512.23120	146,223.340	21.31	0.9928	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			182.23120	153.340	21.31	0.0072	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			135,519.24270	145,229.072	21.26	0.9925	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	14/09/2015	Foreign Exchange Option	11.70	Put			189.24270	159.072	21.26	0.0075	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			134,526.51730	144,235.013	21.22	0.9923	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			196.51730	165.013	21.22	0.0077	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			3,573.87020	3,362.917	15.22	0.0673	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			143,561.49150	153,307.671	15.19	0.9316	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			3,631.49150	3,417.671	15.19	0.0684	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			145,447.04570	155,198.915	15.24	0.9337	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			3,517.04570	3,308.915	15.24	0.0663	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			144,503.87020	154,252.917	15.22	0.9327	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			126,913.22000	137,030.161	15.16	0.8104	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			16,893.22000	16,820.161	15.16	0.1896	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			126,172.56480	136,278.612	15.17	0.8084	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			17,152.56480	17,068.612	15.17	0.1916	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			125,434.56930	135,529.539	15.18	0.8063	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			17,414.56930	17,319.539	15.18	0.1937	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			93,686.00890	101,262.842	16.65	0.6030	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			66,146.00890	63,352.842	16.65	0.3970	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			93,294.30220	100,853.206	16.68	0.6011	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			66,754.30220	63,943.206	16.68	0.3989	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			92,904.90010	100,445.419	16.71	0.5991	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			67,364.90010	64,535.419	16.71	0.4009	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												796,579.00	60	1,859
£ / R	On	14/09/2015	Foreign Exchange Future			20.44050		20.50210			0.0000	25,407,541.50	1,243	26,013
£ / R	On	11/12/2015	Foreign Exchange Future			20.75340		20.81480			0.0000	34,139,343.00	1,645	9,025
£ / R	On	14/03/2016	Foreign Exchange Future			21.10500		21.16740			0.0000	5,276,250.00	250	1,272
£ / R	On	13/06/2016	Foreign Exchange Future			21.44780		21.51240			0.0000	0.00	0	0
Total £ / R Future												64,823,134.50	3,138	36,310
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			9,522.10000	9,460.500	19.30	1.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	19.30	0.0000	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			2,503.71530	2,442.027	21.68	0.9953	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			1.61530	1.527	21.68	0.0047	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			2,344.45210	2,282.723	21.22	0.9932	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			2.35210	2.223	21.22	0.0068	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,571.56120	1,508.196	17.22	0.9750	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			9.46120	7.696	17.22	0.0250	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,561.71020	1,498.305	17.16	0.9746	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			9.61020	7.805	17.16	0.0254	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,551.86200	1,488.415	17.10	0.9742	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			9.76200	7.915	17.10	0.0258	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			310.12030	260.344	15.52	0.4743	2,603,443.00	10,000	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			308.02030	319.844	15.52	0.5257	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2,007.03760	1,944.874	19.91	0.9867	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	18.50	Put			4.93760	4.374	19.91	0.0133	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,593.70250	1,532.680	14.80	0.8111	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			178.90250	179.280	14.80	0.1889	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			754.12630	701.720	15.84	0.5134	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			709.32630	718.320	15.84	0.4866	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			2,374.43710	2,313.333	15.22	0.9244	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			59.63710	59.933	15.22	0.0756	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			2,364.96260	2,303.851	15.20	0.9238	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			60.16260	60.451	15.20	0.0762	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Call			424.14010	387.297	17.66	0.3169	3,872,965.00	10,000	20,000
£ / R	On	11/12/2015	Foreign Exchange Option	21.82	Put			1,429.34010	1,453.896	17.66	0.6831	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Call			1,165.35860	1,107.542	15.09	0.6891	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	20.00	Put			350.55860	354.142	15.09	0.3109	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			971.86190	915.721	15.40	0.6137	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			487.06190	492.321	15.40	0.3863	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,699.13500	2,638.254	16.00	0.9434	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			44.33500	44.854	16.00	0.0566	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			2,383.91630	2,322.820	15.25	0.9251	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			59.11630	59.420	15.25	0.0749	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Call			504.26630	463.081	17.11	0.3687	0.00	0	500
£ / R	On	11/12/2015	Foreign Exchange Option	21.50	Put			1,189.46630	1,209.681	17.11	0.6313	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,979.29920	2,918.547	16.66	0.9557	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			34.49920	35.147	16.66	0.0443	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			2,194.47400	2,125.817	14.57	0.8223	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			237.07400	230.817	14.57	0.1777	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			2,210.25920	2,141.666	14.57	0.8248	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			232.85920	226.666	14.57	0.1752	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			2,202.35970	2,133.735	14.57	0.8235	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			234.95970	228.735	14.57	0.1765	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,717.35500	1,642.084	14.85	0.6565	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			714.95500	704.284	14.85	0.3435	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,727.89260	1,652.546	14.83	0.6594	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			705.49260	694.746	14.83	0.3406	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,722.61210	1,647.303	14.84	0.6580	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			710.21210	699.503	14.84	0.3420	0.00	0	0
Total £ / R Option												6,476,408.00	20,000	121,580
Total £ / R												71,299,542.50	23,138	157,890
¥ / R	On	14/09/2015	Foreign Exchange Future			0.11033		0.10889			0.0000	0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.11225		0.11078			0.0000	0.00	0	6,876
¥ / R	On	14/03/2016	Foreign Exchange Future			0.11446		0.11297			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,900
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			132.34480	180.418	16.28	0.5397	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			243.34480	147.218	16.28	0.4603	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	0.09	Call			1,889.02670	2,033.214	24.07	0.9999	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			0.02670	0.014	24.07	0.0001	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			892.00490	1,035.019	18.99	0.9890	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			3.00490	1.819	18.99	0.0110	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			2,083.44690	2,229.584	18.62	0.9875	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			5.74690	5.084	18.62	0.0125	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,121.49500	1,247.939	14.16	0.9388	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			43.79500	23.439	14.16	0.0612	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			444.80630	505.647	15.96	0.6091	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			367.10630	281.147	15.96	0.3909	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,384.52120	1,510.600	14.98	0.8981	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			88.02120	64.601	14.98	0.1019	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			709.10140	777.152	15.79	0.6546	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			412.60140	331.152	15.79	0.3454	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			374.44650	400.652	18.45	0.3910	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,077.94650	954.652	18.45	0.6090	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,900
€ / R	On	14/09/2015	Foreign Exchange Future			15.00680		14.91060			0.0000	73,308,218.00	4,885	33,435
€ / R	On	21/09/2015	Foreign Exchange Future			15.02610		14.92990			0.0000	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			15.12870		15.03100			0.0000	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			15.26670		15.16820			0.0000	85,386,653.10	5,593	42,702
€ / R	On	25/01/2016	Foreign Exchange Future			15.40660		15.30690			0.0000	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			15.56010		15.45970			0.0000	5,134,833.00	330	3,630
€ / R	On	13/06/2016	Foreign Exchange Future			15.85200		15.75090			0.0000	0.00	0	250
€ / R	On	19/09/2016	Foreign Exchange Future			16.17650		16.07470			0.0000	0.00	0	0
Total € / R Future												163,829,704.10	10,808	80,017
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,911.25630	2,007.364	22.55	0.9976	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.65630	0.564	22.55	0.0024	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,881.32510	1,977.422	22.43	0.9973	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			404.58580	476.508	15.92	0.7808	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			93.98580	69.708	15.92	0.2192	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			231.41210	283.887	16.64	0.5820	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.47010	0.406	22.93	0.0018	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,991.10260	2,087.233	22.85	0.9981	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.50260	0.433	22.85	0.0019	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			116.22180	143.412	17.88	0.3543	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			455.62180	386.612	17.88	0.6457	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			113.90290	140.551	17.92	0.3487	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.72510	0.622	22.43	0.0027	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			571.43390	654.852	15.39	0.8911	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			40.83390	28.052	15.39	0.1089	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.24030	0.209	23.70	0.0009	0.00	0	7,900

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	12.90	Call			2,011.07010	2,107.206	22.93	0.9982	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			463.30290	393.751	17.92	0.6513	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			220.81210	177.087	16.64	0.4180	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			118.58610	146.324	17.84	0.3600	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			447.98610	379.524	17.84	0.6400	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,650.65400	2,746.848	25.39	0.9998	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.05400	0.048	25.39	0.0002	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			2,210.84030	2,307.009	23.70	0.9991	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			644.20040	727.556	15.76	0.8712	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			54.30040	41.456	15.76	0.1288	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			636.12490	719.124	15.78	0.8674	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			56.22490	43.024	15.78	0.1326	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			304.43680	364.076	16.78	0.6124	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			224.53680	187.976	16.78	0.3876	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			652.32450	736.031	15.74	0.8749	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			52.42450	39.931	15.74	0.1251	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			796.24280	884.027	15.48	0.8069	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			115.24280	105.327	15.48	0.1931	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			449.15890	518.407	16.55	0.5945	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			338.15890	309.707	16.55	0.4055	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			810.97510	899.720	15.47	0.8130	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			109.97510	101.020	15.47	0.1870	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			803.58830	891.852	15.48	0.8100	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			112.58830	103.152	15.48	0.1900	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			2,138.94770	2,237.411	16.60	0.9633	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			20.74770	20.711	16.60	0.0367	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,344.81060	1,440.231	15.05	0.8833	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			76.61060	73.531	15.05	0.1167	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Call			481.79170	549.290	17.00	0.5118	0.00	0	6,000
€ / R	On	11/12/2015	Foreign Exchange Option	15.29	Put			603.59170	572.590	17.00	0.4882	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			203.22690	238.281	20.00	0.2536	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,535.02690	1,471.581	20.00	0.7464	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			4,219.56220	4,318.187	22.45	0.9974	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.36220	1.487	22.45	0.0026	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			607.47160	684.499	16.37	0.5990	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			429.27160	407.799	16.37	0.4010	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			602.73820	679.523	16.39	0.5960	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			434.53820	412.823	16.39	0.4040	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			598.03420	674.583	16.41	0.5930	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			439.83420	417.883	16.41	0.4070	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Call			1,021.89550	1,115.588	15.26	0.7976	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.30	Put			153.69550	148.888	15.26	0.2024	0.00	0	100
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			806.68480	888.436	15.76	0.6430	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			419.78480	401.836	15.76	0.3570	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			971.88090	1,061.044	15.16	0.7206	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			284.98090	274.444	15.16	0.2794	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	25/01/2016	Foreign Exchange Option	14.63	Call			965.91560	1,054.374	15.17	0.7182	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			289.01560	277.774	15.17	0.2818	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			842.73650	925.910	15.61	0.6612	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			385.83650	369.310	15.61	0.3388	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			977.87480	1,067.741	15.16	0.7230	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			280.97480	271.141	15.16	0.2770	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			38.65140	43.978	15.43	0.0555	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			2,307.54440	2,413.440	15.29	0.9340	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			47.84440	53.341	15.29	0.0660	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,721.96440	1,826.530	14.67	0.8694	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			112.26440	116.430	14.67	0.1306	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Put			1,067.97670	1,032.636	17.66	0.5491	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			524.49370	585.725	18.09	0.4168	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,214.79370	1,175.625	18.09	0.5832	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			488.55050	547.089	18.41	0.3929	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,328.85050	1,286.989	18.41	0.6071	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			2,448.35140	2,554.078	15.43	0.9445	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			144.64590	143.644	14.55	0.1556	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			986.57060	1,072.219	15.37	0.6689	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			426.87060	412.119	15.37	0.3311	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			912.25520	995.056	15.70	0.6347	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			502.55520	484.956	15.70	0.3653	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.95	Call			577.67670	642.737	17.66	0.4509	0.00	0	26,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			136.47400	136.157	14.54	0.1492	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,598.18410	1,697.780	14.53	0.8493	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			138.48410	137.680	14.53	0.1507	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,590.21790	1,689.749	14.54	0.8477	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			140.51790	139.649	14.54	0.1523	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			1,574.34590	1,673.744	14.55	0.8444	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,606.17400	1,706.257	14.54	0.8508	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			1,110.91550	1,191.530	15.57	0.6342	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			620.01550	599.530	15.57	0.3658	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			847.82240	920.708	17.17	0.5130	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			614.45120	594.095	15.55	0.3639	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,056.92240	1,028.708	17.17	0.4870	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,752.52320	1,854.744	14.19	0.8240	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			201.62320	202.744	14.19	0.1760	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			1,119.80950	1,200.688	15.52	0.6380	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			608.90950	588.688	15.52	0.3620	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			1,115.35120	1,196.095	15.55	0.6361	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,591.43540	1,679.688	14.82	0.7214	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			476.73540	463.188	14.82	0.2786	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,603.11720	1,691.628	14.80	0.7245	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			468.41720	455.128	14.80	0.2755	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,597.26900	1,685.645	14.81	0.7230	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			472.56900	459.145	14.81	0.2770	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R Option												0.00	0	294,140
Total € / R												163,829,704.10	10,808	374,157
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.35010		9.37280			0.0000	4,675,050.00	500	2,319
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.45390		9.47570			0.0000	472,695.00	50	8,883
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.57810		9.59980			0.0000	718,357.50	75	2,050
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.70180		9.72290			0.0000	0.00	0	0
Total AU\$ / R Future												5,866,102.50	625	13,252
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			970.38640	991.937	19.84	0.9861	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.08660	1.972	19.92	0.0134	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			980.28660	1,001.872	19.92	0.9866	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.99020	1.910	19.99	0.0130	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			990.19020	1,011.810	19.99	0.9870	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.18640	2.037	19.84	0.0139	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Put			822.41950	834.692	15.97	0.7983	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.18580	1.849	18.80	0.0058	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Call			373.09080	350.334	13.15	0.6049	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.80290	1.478	19.23	0.0046	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,177.68500	2,155.553	19.02	0.9948	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.98500	1.653	19.02	0.0052	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,127.88580	2,105.749	18.80	0.9942	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.30	Put			197.39080	196.434	13.15	0.3951	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Call			237.14940	219.050	13.91	0.4341	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	9.60	Put			361.44940	365.150	13.91	0.5659	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	10.20	Call			98.11950	88.592	15.97	0.2017	0.00	0	201
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,227.50290	2,205.378	19.23	0.9954	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			437.33220	411.812	12.97	0.5573	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			327.53220	323.712	12.97	0.4427	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			432.60240	406.995	12.99	0.5530	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			332.80240	328.895	12.99	0.4470	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			427.91900	402.219	13.00	0.5486	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			338.11900	334.119	13.00	0.4514	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			375.32920	351.118	14.81	0.4090	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			742.42920	739.318	14.81	0.5910	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			372.51900	348.391	14.83	0.4064	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			749.61900	746.591	14.83	0.5936	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			378.16440	353.869	14.78	0.4117	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			735.26440	732.069	14.78	0.5883	0.00	0	0
Total AU\$ / R Option												0.00	0	603
Total AU\$ / R												5,866,102.50	625	13,855
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.88540		9.83010			0.0000	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.03940		9.98290			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			247.96240	297.610	16.04	0.7596	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			57.86240	52.210	16.04	0.2404	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			240.96440	290.393	16.07	0.7503	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			60.86440	54.993	16.07	0.2497	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			234.07480	283.275	16.11	0.7409	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			63.97480	57.876	16.11	0.2591	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			171.46580	200.466	17.35	0.3371	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			678.56580	651.066	17.35	0.6629	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			169.39140	198.117	17.38	0.3338	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			686.49140	658.717	17.38	0.6662	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			167.29960	195.799	17.42	0.3305	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			694.39960	666.399	17.42	0.6695	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future					0.00000			0.0000	0.00	0	24,000
Total CF CANDCO CAGH Future												0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			160.01000	160.010		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			159.99000	159.990		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.0000	0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			160.00000	160.000		0.0000	0.00	0	0
Total CF CANDCO CAGH Option												0.00	0	0
Total CF CANDCO CAGH												0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.91130		13.77860			0.0000	13,911.30	1	1,544
CHF / R	On	11/12/2015	Foreign Exchange Future			14.17810		14.04350			0.0000	0.00	0	7,345
Total CHF / R Future												13,911.30	1	8,889
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			996.91650	1,129.267	20.07	0.9684	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			8.31650	7.967	20.07	0.0316	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			987.05680	1,119.393	19.97	0.9679	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			8.45680	8.093	19.97	0.0321	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			977.20010	1,109.522	19.87	0.9673	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			8.60010	8.222	19.87	0.0327	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			512.20050	601.690	16.87	0.5700	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			478.70050	433.590	16.87	0.4300	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			520.77540	611.148	16.82	0.5762	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			467.27540	423.048	16.82	0.4238	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	11/12/2015	Foreign Exchange Option	14.00	Call			516.47290	606.402	16.84	0.5731	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			472.97290	428.302	16.84	0.4269	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												13,911.30	1	8,889
CNH / R	On	14/09/2015	Foreign Exchange Future			2.02240		2.00290			0.0000	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.03170		2.00540			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			300.19060	417.184	15.93	0.6273	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			271.19060	193.184	15.93	0.3727	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			254.71620	360.191	16.02	0.5740	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			325.71620	236.190	16.02	0.4260	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			355.23820	482.014	15.98	0.6776	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			226.23820	158.014	15.98	0.3224	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			675.18830	845.626	16.78	0.5650	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			721.18830	628.626	16.78	0.4350	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			770.66040	953.488	16.72	0.6081	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			616.66040	536.488	16.72	0.3919	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			719.76620	898.452	16.75	0.5866	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			665.76620	581.452	16.75	0.4134	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			2.01050		1.99620			0.0000	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			2.04680		2.03210			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			2,565.69000	2,708.768	27.08	0.9911	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			3.69000	3.769	27.08	0.0089	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			2,466.37080	2,609.481	26.72	0.9895	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			4.37080	4.481	26.72	0.0105	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			2,367.17960	2,510.327	26.36	0.9875	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			5.17960	5.327	26.36	0.0125	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			640.92310	616.845	17.97	0.4071	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			961.67850	1,090.193	17.74	0.6334	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			540.67850	522.193	17.74	0.3666	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			910.66210	1,036.433	17.86	0.6132	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			589.66210	568.433	17.86	0.3868	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			861.92310	984.845	17.97	0.5929	0.00	0	0
Total DKK / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R												0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12670		0.12550			0.0000	0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12630		0.12490			0.0000	0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12550		0.12400			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,973
Total KES / R												0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06590		0.06550			0.0000	1,153,250.00	17,500	2,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05930		0.05740			0.0000	1,203,790.00	20,300	56,400
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05560		0.05460			0.0000	0.00	0	0
Total NGN / R Future												2,357,040.00	37,800	58,400
Total NGN / R												2,357,040.00	37,800	58,400
NZ\$ / R	On	04/09/2015	Foreign Exchange Future			8.43830		8.49120			0.0000	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.44880		8.50160			0.0000	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.52480		8.57730			0.0000	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.61950		8.67190			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Call			146.29030	111.903	16.24	0.5940	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.39	Put			45.09030	63.603	16.24	0.4060	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Call			139.31630	105.792	16.17	0.5761	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.40	Put			48.11630	67.492	16.17	0.4239	0.00	0	8,000
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Call			132.50150	99.859	16.10	0.5579	0.00	0	0
NZ\$ / R	On	04/09/2015	Foreign Exchange Option	8.41	Put			51.30150	71.559	16.10	0.4421	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			4.75940	3.889	16.99	0.0309	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			593.15940	645.089	16.99	0.9691	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			4.58960	3.734	17.09	0.0297	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			602.98960	654.934	17.09	0.9703	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			4.42770	3.586	17.18	0.0285	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			612.82770	664.786	17.18	0.9715	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			84.84580	80.599	14.51	0.2183	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			597.54580	645.799	14.51	0.7817	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			83.33370	79.201	14.55	0.2149	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			606.03370	654.402	14.55	0.7851	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			81.85300	77.829	14.59	0.2116	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			614.55300	663.029	14.59	0.7884	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			199.36380	193.822	15.29	0.3227	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			667.46380	714.322	15.29	0.6773	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			197.22280	191.734	15.32	0.3197	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			675.32280	722.234	15.32	0.6803	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			195.10950	189.675	15.35	0.3167	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			683.20950	730.174	15.35	0.6833	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option											0.00	0	8,000
Total NZ\$ / R											0.00	0	8,000
QUANTO €On	14/09/2015	Foreign Exchange Future			1.14110		1.14230			0.0000	0.00	0	520
QUANTO €On	11/12/2015	Foreign Exchange Future			1.14280		1.14400			0.0000	1,307,363.20	1,144	2,665
QUANTO €On	14/03/2016	Foreign Exchange Future			1.14480		1.14600			0.0000	0.00	0	0
Total QUANTO € / \$ Future											1,307,363.20	1,144	3,185
Total QUANTO € / \$											1,307,363.20	1,144	3,185
RAIN	On	14/09/2015	Foreign Exchange Future		23,267.18000		23,099.06000			0.0000	0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Future		9.34740		9.31250			0.0000	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Future		9.46800		9.43510			0.0000	0.00	0	0
Total SGD / R Future											0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Call		168.07670	153.330	17.59	0.5159	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.34	Put		195.57670	145.930	17.59	0.4841	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Call		174.64680	137.402	16.30	0.5044	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.35	Put		212.14680	140.002	16.30	0.4956	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Call		181.27940	143.528	17.59	0.4946	0.00	0	0
SGD / R	On	14/09/2015	Foreign Exchange Option	9.36	Put		228.77940	156.128	17.59	0.5054	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Call		462.14200	597.412	26.16	0.5663	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.34	Put		367.04200	469.412	26.16	0.4337	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Call		435.77920	571.479	25.13	0.5636	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.35	Put		350.67920	453.479	25.13	0.4364	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Call		409.40030	545.526	24.10	0.5609	0.00	0	0
SGD / R	On	11/12/2015	Foreign Exchange Option	9.36	Put		334.30030	437.526	24.10	0.4391	0.00	0	0
Total SGD / R Option											0.00	0	0
Total SGD / R											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future		4.46450		4.44610			0.0000	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future		4.41250		4.39060			0.0000	0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call		29.57090	34.478	21.54	0.2650	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put		193.47090	179.978	21.54	0.7350	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call		33.93140	39.437	21.45	0.2939	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put		177.83140	164.937	21.45	0.7061	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call		31.68780	36.889	21.49	0.2792	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	4.60	Put			185.58780	172.390	21.49	0.7208	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			134.10120	149.607	19.33	0.4546	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			233.50120	227.107	19.33	0.5454	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			130.47830	145.746	19.36	0.4463	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			239.87830	233.246	19.36	0.5537	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			126.93700	141.965	19.38	0.4381	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			246.33700	239.465	19.38	0.5619	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.53670		1.53180			0.0000	0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.49980		1.49430			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	130
Total ZMW / R												0.00	0	130
Total Futures												605,084,934.80	81,286	1,014,094
Total Options												20,212,442.27	46,681	2,363,511
Grand Total:												625,297,377.07	127,967	3,377,605