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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/06/2015 Foreign Exchange Future			12.15690		12.20010			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.15690		12.20010			0.00	0	4,394
\$ / R On 29/06/2015 Foreign Exchange Future			12.16110		12.20670			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.16240		12.20890			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.16490		12.21330			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.17000		12.22160			0.00	0	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.17240		12.22370			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.18690		12.23620			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.20370		12.25080			0.00	0	3,096
\$ / R On 29/07/2015 Foreign Exchange Future			12.22490		12.26980			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.25480		12.30030			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.28260		12.32860			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.28470		12.33080			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.28690		12.33300			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.29540		12.34170			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.31670		12.36360			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.32530		12.37240			154,201,828.30	12,511	609,748
\$ / R On 28/09/2015 Foreign Exchange Future			12.35510		12.40290			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.35950		12.40720			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.42060		12.46750			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.48180		12.52770			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/12/2015	Foreign Exchange Future			12.51020		12.55570			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.51680		12.56220			1,126,512.00	90	125,670
\$ / R	On	21/12/2015	Foreign Exchange Future			12.53860		12.58370			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.62170		12.66640			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.65790		12.70250			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.68730		12.73180			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.72120		12.76560			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.72800		12.77240			0.00	0	6,976
\$ / R	On	29/03/2016	Foreign Exchange Future			12.76200		12.80620			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.82690		12.87210			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.89890		12.94520			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			12.92210		12.96870			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.92900		12.97580			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.93830		12.98520			12,938,300.00	1,000	3,520
\$ / R	On	28/06/2016	Foreign Exchange Future			12.97290		13.02030			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.03390		13.08180			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.09710		13.14550			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.14760		13.19640			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.16650		13.21550			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.22540		13.27490			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.29490		13.34490			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.32850		13.37890			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.33900		13.38950			0.00	0	0
Total \$ / R Future											168,266,640.30	13,601	780,187
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			281.96060	238.132	19.42	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			1.86060	1.232	19.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,400.10010	1,356.900	35.67	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.00010	0.000	35.67	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,050.11800	1,006.910	32.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.01800	0.010	32.27	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			6.83200	2.841	19.06	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			266.73200	305.941	19.06	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.11880	0.039	100.00	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,680.01880	3,723.139	100.00	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			15.32540	8.435	14.72	0.00	0	2,000
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			258.62540	297.335	14.72	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			580.41290	533.949	16.49	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			1.51290	1.549	16.49	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			57.43660	37.180	13.62	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			174.13660	202.280	13.62	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			13.61940	7.005	15.16	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			400.31940	442.105	15.16	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			422.60710	374.378	14.66	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			9.30710	9.478	14.66	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			172.42500	131.889	12.60	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			80.82500	91.889	12.60	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			64.43380	44.845	13.76	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			222.83380	254.845	13.76	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			166.48900	127.522	12.67	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			92.78900	105.122	12.67	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			201.96200	166.568	12.82	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			105.76200	119.668	12.82	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			210.80620	179.394	12.89	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			140.00620	155.694	12.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			76.97150	66.024	15.09	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			517.17150	551.124	15.09	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			43.69150	37.451	16.26	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			743.89150	782.551	16.26	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.02420	0.017	23.60	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,880.22420	3,925.117	23.60	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,470.76580	1,425.790	15.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.96580	0.890	15.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,123.30720	1,078.367	14.25	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			3.50720	3.467	14.25	0.00	0	250
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			266.57860	239.301	13.23	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			216.27860	234.501	13.23	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			210.61030	190.776	14.06	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			382.01030	408.176	14.06	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			355.19960	325.725	13.22	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			196.59960	213.125	13.22	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			85.04280	76.854	16.28	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			864.24280	902.154	16.28	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			5.65550	5.434	29.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,172.65550	4,218.534	29.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,537.39020	1,491.451	14.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			4.39020	4.551	14.66	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,193.98520	1,149.043	13.62	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			10.98520	12.143	13.62	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			106.31000	96.157	15.73	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			743.31000	779.257	15.73	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			309.16150	281.583	13.41	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			267.46150	286.183	13.41	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			418.15680	386.401	13.36	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			214.55680	229.701	13.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,222.09370	1,175.977	13.58	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			19.69370	20.677	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,193.77810	1,147.750	13.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			21.37810	22.450	13.53	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,109.61750	1,063.901	13.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			4.56900	4.658	15.19	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,777.42520	1,730.423	15.07	0.00	0	13,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			5.02520	5.123	15.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,404.68260	1,357.844	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			12.28260	12.544	13.96	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,236.78180	2,281.806	21.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1.10120	0.968	29.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,128.70120	6,175.668	29.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			48.46240	44.734	19.30	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,676.06240	1,719.434	19.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,816.96900	1,769.958	15.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,964.44470	2,008.813	20.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			32.43130	30.078	20.87	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,110.03130	2,154.778	20.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			120.30010	110.392	16.30	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			897.90010	935.092	16.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			29.18180	27.106	21.32	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			984.66090	1,022.991	16.66	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			90.31250	83.011	17.19	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,117.91250	1,157.711	17.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			133.88190	122.828	15.98	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			821.48190	857.528	15.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			36.84470	34.113	20.34	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			829.88820	866.067	16.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			127.63740	117.107	16.12	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			855.23740	891.807	16.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			185.52220	169.929	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			613.12220	644.629	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			107.06090	98.291	16.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			690.68110	723.920	15.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			143.92290	132.035	15.76	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			771.52290	806.735	15.76	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			234.32260	215.184	14.53	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			481.92260	509.884	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			132.28820	121.367	16.01	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			538.79430	568.397	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			197.92910	181.406	14.93	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			575.52910	606.106	14.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			311.63970	287.483	13.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			339.23970	362.183	13.84	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			163.08110	149.220	15.40	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			363.55340	387.461	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			273.83180	252.042	14.15	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			401.43180	426.742	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			408.54940	377.417	13.40	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			236.14940	252.117	13.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			211.19430	193.697	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			249.98440	266.652	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			356.47020	327.684	13.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			284.07020	302.384	13.53	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			477.87160	444.016	13.26	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			185.47160	198.716	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			295.95340	272.760	13.96	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			193.39750	207.088	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			448.07870	415.342	13.32	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			205.67870	220.042	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			668.15520	628.709	12.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			95.75520	103.409	12.91	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			392.38440	361.952	13.44	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			155.82460	167.343	13.16	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			502.63570	467.908	13.21	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			170.23570	182.608	13.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			831.63260	787.691	12.94	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			59.23260	62.391	12.94	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			465.79750	432.388	13.28	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			62.09940	65.421	12.91	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			706.11690	665.827	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			83.71690	90.527	12.85	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			918.91860	874.262	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			46.51860	48.962	13.09	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			528.22460	492.643	13.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			47.67460	50.183	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			883.69320	839.304	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			51.29320	54.004	13.03	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,156.22080	1,110.322	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			23.82080	25.022	13.47	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			814.49940	770.721	12.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			27.21750	28.601	13.40	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			927.78560	883.066	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			45.38560	47.766	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,385.26670	1,338.444	13.90	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			12.86670	13.144	13.90	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			910.07460	865.483	13.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			14.95350	14.225	28.72	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,412.05350	4,459.125	28.72	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,047.97860	1,002.375	13.30	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			45.07860	47.275	13.30	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			132.96770	123.166	16.65	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			24.41170	25.579	13.60	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,000.06770	1,038.066	16.65	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			66.12800	61.703	19.10	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,663.22800	1,706.603	19.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,614.31150	1,566.835	14.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			11.41150	11.735	14.45	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,277.31170	1,230.679	13.60	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			229.08300	211.974	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			621.88300	652.474	15.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			152.90190	144.489	17.44	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,245.40190	1,283.889	17.44	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			27.02170	24.781	27.72	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,539.52170	4,584.181	27.72	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,686.73510	1,640.731	14.41	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			19.23510	20.131	14.41	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,354.15510	1,309.016	13.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			36.65510	38.416	13.60	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,425.11550	1,382.562	13.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			47.41550	50.762	13.67	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			166.97140	159.926	18.12	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,489.27140	1,528.126	18.12	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			30.42060	30.773	27.48	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,952.72060	4,998.973	27.48	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,754.82170	1,711.304	14.51	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			27.12170	29.504	14.51	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			586.15760	558.224	13.97	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			370.45760	388.024	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			92.41700	94.128	24.96	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,330.21700	3,377.328	24.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			79.71820	79.198	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,017.51820	4,062.398	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.74440	2.813	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,210.54440	8,256.013	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			108.73190	106.199	20.67	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,386.53190	2,429.399	20.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			101.78540	99.657	21.02	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,509.58540	2,552.857	21.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			100.27800	98.238	21.10	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,538.07800	2,581.438	21.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			245.34820	234.986	17.05	352,479.00	1,500	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,183.14820	1,218.186	17.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			220.12340	211.214	17.50	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,317.92340	1,354.414	17.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			140.77890	136.361	19.41	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,948.57890	1,989.561	19.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			303.50730	289.905	16.22	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			941.30730	973.105	16.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			263.03260	251.670	16.78	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,100.83260	1,134.870	16.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			255.76940	244.815	16.89	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,133.56940	1,168.015	16.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			352.40760	336.118	15.67	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			790.20760	819.318	15.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			339.35720	323.741	15.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			827.15720	856.941	15.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			326.87260	311.906	15.94	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			864.67260	895.106	15.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			666.66820	636.432	13.70	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			304.46820	319.632	13.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			495.58120	472.510	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			493.38120	515.710	14.47	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			491.69170	468.785	14.50	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			499.49170	521.985	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			722.68800	690.789	13.50	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			260.48800	273.989	13.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			694.19990	663.130	13.60	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			281.99990	296.330	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			0.00000	657.716	13.62	493,286.78	750	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			0.00000	300.916	13.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			813.93800	779.614	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			201.73800	212.814	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			782.55040	749.021	13.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			220.35040	232.220	13.30	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			758.13980	725.259	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			235.93980	248.459	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			958.19900	921.695	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			145.99900	154.895	13.18	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			920.16870	884.120	13.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			157.96870	167.320	13.15	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			846.29920	811.193	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			184.09920	194.393	13.09	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,242.63990	1,203.319	13.36	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			80.43990	86.519	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,076.38520	1,038.596	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			114.18520	121.796	13.26	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,068.32440	1,030.616	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			116.12440	123.816	13.25	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,652.05100	1,609.750	14.16	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			39.85100	42.950	14.16	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,605.14920	1,562.945	14.04	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			42.94920	46.145	14.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,419.95530	1,378.146	13.56	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			57.75530	61.346	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,414.31730	3,369.130	18.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.11730	2.330	18.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,364.51370	3,319.357	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.31370	2.557	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,314.72720	3,269.606	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.52720	2.806	17.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			175.74260	169.973	18.74	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,742.04260	1,781.373	18.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			35.42720	34.073	27.02	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,321.72720	5,365.473	27.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,817.96600	1,776.074	14.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			34.26600	37.474	14.50	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,499.86820	1,458.619	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			56.16820	60.019	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,490.67690	1,449.447	13.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			56.97690	60.847	13.68	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			468.14820	449.804	15.46	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			771.74820	798.104	15.46	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			428.05570	411.535	15.82	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			871.65570	899.835	15.82	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			197.67280	192.882	19.28	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2,011.27280	2,051.182	19.28	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,045.22550	1,009.749	13.16	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			178.82550	188.049	13.16	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			155.40960	156.422	21.73	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,852.90960	2,898.522	21.73	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,239.35620	1,203.907	13.19	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			136.85620	146.007	13.19	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,120.50630	1,086.301	13.19	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			188.70630	199.001	13.19	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			204.71760	200.921	19.89	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,312.91760	2,353.621	19.89	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			734.42510	708.956	14.30	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			498.82510	517.757	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			192.95640	203.557	13.15	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.04670	22.584	25.91	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,480.64670	7,524.584	25.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,793.01820	1,755.395	13.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			70.61820	77.395	13.81	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,162.52840	3,209.716	22.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			180.80720	186.662	25.91	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,908.40720	3,958.662	25.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,355.23150	1,320.847	13.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			132.83150	142.847	13.11	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,165.35640	1,131.557	13.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,512.02870	1,547.121	17.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			289.11050	282.023	18.54	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,826.71050	1,864.023	18.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			255.04360	249.730	19.18	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,072.64360	2,111.730	19.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			184.92840	187.716	22.78	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			269.45060	280.272	13.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			985.26530	952.458	13.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			272.86530	284.458	13.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			953.47650	923.881	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			291.07650	305.881	13.34	0.00	0	786

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			344.42870	335.121	17.69	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			224.52200	235.256	13.18	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,059.20800	1,025.571	13.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			236.80800	247.571	13.18	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			998.46010	964.865	13.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			266.06010	276.865	13.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			991.85060	958.272	13.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,143.64670	1,109.889	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			201.24670	211.889	13.16	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,086.92200	1,053.256	13.18	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			215.37760	212.851	20.59	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,659.17760	2,700.851	20.59	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,204.08880	1,170.002	13.16	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			197.88880	208.002	13.16	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,276.44270	1,242.737	13.18	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			204.34270	215.837	13.18	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			237.98680	239.400	21.90	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,025.88680	3,072.500	21.90	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,354.26790	1,320.270	13.15	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			209.06790	221.370	13.15	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			266.01760	269.138	23.28	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,450.81760	3,500.238	23.28	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,779.55910	2,821.990	20.69	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,114.73140	1,079.565	13.43	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			346.03140	357.465	13.43	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			298.25910	294.090	20.69	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			669.79760	647.434	15.99	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			993.99760	1,018.434	15.99	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			666.85820	644.621	16.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,001.05820	1,025.621	16.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			672.74980	650.264	15.97	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			986.94980	1,011.264	15.97	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			675.41040	652.977	16.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,000.21040	1,024.677	16.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			363.26900	355.811	19.57	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,308.06900	2,347.511	19.57	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,157.19310	1,122.407	13.42	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			331.99310	344.107	13.42	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			681.33050	658.643	15.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			986.13050	1,010.343	15.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			678.36150	655.801	15.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			993.16150	1,017.501	15.98	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			304.39780	309.102	24.82	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,904.09780	3,956.202	24.82	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,432.55840	1,398.139	13.09	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			212.25840	225.239	13.09	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,499.69680	1,466.741	13.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			217.89680	232.841	13.13	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			320.19390	310.077	25.38	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,368.39390	4,406.177	25.38	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,573.28030	1,534.684	13.10	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			227.78030	237.584	13.10	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			284.89940	286.653	25.32	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,839.39940	4,889.553	25.32	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			856.47850	855.419	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,070.87850	1,069.819	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			853.36110	852.300	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,077.76110	1,076.700	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			859.61780	858.559	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,064.01780	1,062.959	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			886.53050	860.984	15.93	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			990.13050	1,013.384	15.93	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			883.21120	857.778	15.95	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			996.81120	1,020.178	15.95	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			889.86700	864.208	15.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			983.46700	1,006.608	15.91	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			204.15330	260.971	24.94	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,238.65330	5,344.471	24.94	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,649.26880	1,613.150	13.18	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			233.76880	246.650	13.18	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,712.10730	1,679.024	13.24	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			237.20730	253.624	13.24	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			186.90130	240.007	24.72	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,682.00130	5,784.607	24.72	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,793.29870	1,754.422	13.26	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			248.39870	259.522	13.26	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			226.90650	224.364	24.69	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,282.00650	6,329.464	24.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,311.72770	1,278.649	14.30	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			582.82770	600.148	14.30	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,306.81030	1,274.252	14.32	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			587.91030	605.752	14.32	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,316.66060	1,283.547	14.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			577.76060	595.047	14.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			201.02130	198.382	24.16	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,621.52130	6,669.382	24.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,073.80440	1,048.273	15.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			974.30440	999.273	15.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,070.54300	1,045.074	15.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			981.04300	1,006.074	15.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,067.29870	1,041.899	15.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			987.79870	1,012.899	15.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,836.08170	1,796.229	13.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			246.58170	257.229	13.14	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option										845,765.78	2,250	1,411,048
Total \$ / R										169,112,406.08	15,851	2,191,235
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.32530		12.37240			86,277.10	7	753
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.51680		12.56220			125,168.00	10	74
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.72800		12.77240			0.00	0	36
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			12.93830		12.98520			0.00	0	0
Total \$ / R MAXI Future										211,445.10	17	863
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			75,546.74770	71,231.392	12.81	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			7,306.74770	7,701.392	12.81	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			74,715.76940	70,411.119	12.79	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			7,475.76940	7,881.119	12.79	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			73,888.17780	69,636.255	12.80	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			7,648.17780	8,106.255	12.80	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			87,548.68620	84,000.083	13.12	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			17,328.68620	18,320.083	13.12	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			89,026.31960	85,458.749	13.13	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			16,806.31960	17,778.749	13.13	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			88,285.88400	84,727.905	13.12	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			17,065.88400	18,047.905	13.12	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			80,570.68490	77,895.546	13.97	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			42,330.68490	44,095.546	13.97	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			80,088.76310	77,423.520	13.99	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			42,848.76310	44,623.520	13.99	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			79,610.32150	76,954.523	14.01	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			43,370.32150	45,154.523	14.01	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			63,863.02090	61,780.580	16.30	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			109,343.02090	111,950.580	16.30	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			63,591.70300	61,521.416	16.33	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			110,071.70300	112,691.416	16.33	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			63,322.51690	61,264.341	16.35	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			110,802.51690	113,434.341	16.35	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										211,445.10	17	863
£ / R	On 14/09/2015	Foreign Exchange Future			19.36370		19.45490			1,065,003.50	55	27,066
£ / R	On 11/12/2015	Foreign Exchange Future			19.65270		19.74270			157,221,600.00	8,000	3,243
£ / R	On 14/03/2016	Foreign Exchange Future			19.97400		20.06470			0.00	0	1,075
£ / R	On 13/06/2016	Foreign Exchange Future			20.29550		20.39340			0.00	0	0
Total £ / R Future										158,286,603.50	8,055	31,384
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,474.90000	8,383.700	22.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	22.34	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,517.59490	1,431.423	13.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			62.69490	67.723	13.07	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,374.32900	1,288.957	12.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			257.55190	279.444	12.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			167.29790	139.912	13.88	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,212.39790	1,276.212	13.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,083.51690	1,004.745	12.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			128.61690	141.045	12.46	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			79.42900	85.257	12.82	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			765.48940	695.709	12.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			250.58940	272.009	12.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			758.95600	689.411	12.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			254.05600	275.711	12.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			752.45190	683.144	12.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,468.18140	1,395.779	12.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			225.48140	243.079	12.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,460.63440	1,388.378	12.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			227.93440	245.678	12.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			516.89460	478.262	14.15	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,429.04350	1,486.339	14.69	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,979.39630	1,899.204	12.86	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			106.69630	116.504	12.86	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,104.19460	1,155.562	14.15	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,735.84650	1,658.897	12.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			153.14650	166.197	12.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,475.75160	1,403.204	12.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			223.05160	240.504	12.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			401.74350	369.039	14.69	0.00	0	18,900
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,376.57720	1,315.352	13.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			501.87720	531.352	13.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,370.77150	1,309.674	13.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			506.07150	535.674	13.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,364.99190	1,304.016	13.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			510.29190	540.016	13.08	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,093.83730	1,043.262	14.19	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,190.43730	1,237.762	14.19	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,090.22900	1,039.776	14.21	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,196.82900	1,244.276	14.21	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,086.63480	1,036.304	14.22	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,203.23480	1,250.804	14.22	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											158,286,603.50	8,055	131,264
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09923		0.10000			0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10092		0.10168			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10288		0.10364			0.00	0	0
Total ¥ / R Future											0.00	0	4,318
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,006.19230	929.563	11.22	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			6.29230	6.563	11.22	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			221.18060	185.242	11.77	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			221.28060	262.242	11.77	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			33.68180	27.468	15.43	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,033.78180	1,104.468	15.43	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,201.11310	1,131.252	13.00	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			32.91310	39.252	13.00	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			452.32150	409.622	13.23	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			284.12150	317.622	13.23	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			160.09830	144.215	16.16	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			991.89830	1,052.215	16.16	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			673.28200	628.118	13.66	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			308.78200	339.718	13.66	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			313.66090	293.676	16.12	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			949.16090	1,005.276	16.12	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			158.54210	149.662	18.42	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,794.04210	1,861.262	18.42	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,318
€ / R	On	14/09/2015	Foreign Exchange Future			13.79830		13.85830			1,324,636.80	96	46,761
€ / R	On	21/09/2015	Foreign Exchange Future			13.81640		13.87680			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.90920		13.96900			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.03330		14.09150			42,099.90	3	34,827
€ / R	On	25/01/2016	Foreign Exchange Future			14.15890		14.21630			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.29990		14.35700			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.57280		14.63290			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.83630		14.89870			0.00	0	0
Total € / R Future											1,366,736.70	99	84,588
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			914.76090	857.456	12.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			89.93190	76.265	15.24	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			44.93750	47.044	12.24	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			128.65680	110.105	14.36	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			870.35680	911.805	14.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			60.66280	51.059	16.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,452.36280	1,502.759	16.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,443.02490	1,493.327	16.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			56.46090	59.156	12.09	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			888.67930	831.578	12.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			60.37930	63.278	12.04	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			60.01050	50.499	16.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,461.71050	1,512.199	16.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			9.87660	10.018	13.38	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,186.16970	1,127.453	12.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			27.86970	29.153	12.54	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,003.23750	945.344	12.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,131.63190	1,177.965	15.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			61.32490	51.627	16.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,608.17660	1,548.318	13.38	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			199.64540	174.565	13.72	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			662.84540	698.165	13.72	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			197.20080	172.347	13.74	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			670.40080	705.947	13.74	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			109.58290	94.489	15.09	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,082.78290	1,128.089	15.09	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			202.11790	176.812	13.70	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			655.31790	690.412	13.70	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			295.63580	267.800	13.84	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			676.63580	708.600	13.84	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			173.39390	155.815	15.21	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,124.39390	1,166.615	15.21	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			301.41920	273.178	13.80	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			662.41920	693.978	13.80	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			298.51160	270.475	13.82	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			669.51160	701.276	13.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,146.06370	3,088.557	15.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.56370	5.257	15.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,158.43780	1,106.810	12.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			116.93780	123.510	12.38	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			601.78460	562.399	12.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			410.28460	429.099	12.97	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			101.65800	94.855	18.73	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,510.15800	2,561.555	18.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			261.68900	241.776	15.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,160.18900	1,198.476	15.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			259.83730	240.064	15.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,168.33730	1,206.764	15.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			258.00130	238.364	15.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,176.50130	1,215.064	15.33	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			378.22910	354.919	15.01	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,081.92910	1,116.019	15.01	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			455.64820	427.918	14.35	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			859.34820	889.018	14.35	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			452.77580	425.197	14.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			866.47580	896.297	14.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			394.75120	370.359	14.85	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,028.45120	1,061.459	14.85	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			458.53780	430.656	14.33	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			852.23780	881.756	14.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			462.91930	481.680	12.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			815.21070	777.001	12.94	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			468.21070	487.101	12.94	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			824.65220	786.187	12.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			457.65220	476.287	12.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			819.91930	781.580	12.92	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			626.95900	599.364	15.32	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,236.62390	1,269.003	15.30	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			624.40860	596.938	15.34	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,251.50860	1,284.138	15.34	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,244.05900	1,276.564	15.32	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			476.60790	456.540	16.69	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,803.70790	1,843.740	16.69	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			989.51160	949.194	13.23	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			556.61160	576.394	13.23	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			629.52390	601.803	15.30	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			950.34160	913.472	14.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,011.64160	1,037.172	14.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			957.35620	920.249	14.69	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			998.65620	1,023.949	14.69	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			953.84390	916.852	14.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,005.14390	1,030.552	14.71	0.00	0	0
Total € / R Option											0.00	0	123,040
Total € / R											1,366,736.70	99	207,628
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.43500		9.51600			0.00	0	1,775
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.53740		9.61760			0.00	0	8,678
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.65520		9.73550			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.77650		9.85930			0.00	0	0
Total AU\$ / R Future											0.00	0	11,453
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			868.77010	945.788	14.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			33.99480	30.117	14.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			877.99480	955.117	14.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			35.56250	31.474	14.84	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			859.56250	936.474	14.84	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			34.77010	30.788	14.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.07050	5.528	17.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,371.86760	2,292.057	18.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.26760	4.657	18.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,322.25220	2,242.475	17.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.65220	5.074	17.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,272.67050	2,192.928	17.68	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			542.17370	498.583	12.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			306.67370	343.383	12.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			536.87300	493.565	12.83	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			311.37300	348.365	12.83	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			547.51790	503.641	12.81	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			302.01790	338.441	12.81	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			657.16550	712.573	13.70	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			423.01430	395.115	13.66	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			643.71430	698.615	13.66	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			419.72410	392.079	13.68	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			650.42410	705.579	13.68	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			416.46550	389.073	13.70	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											0.00	0	11,453
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.92860		10.01690			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.07160		10.15990			0.00	0	0
Total CAD/ R Future											0.00	0	2,836
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			466.33950	397.909	12.15	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			89.43950	109.309	12.15	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			458.99760	391.070	12.15	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			92.09760	112.470	12.15	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			451.71330	384.294	12.15	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			94.81330	115.694	12.15	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			228.21900	200.875	13.47	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			568.31900	629.275	13.47	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			225.44550	198.438	13.49	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			575.54550	636.838	13.49	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			231.02690	203.341	13.44	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			561.12690	621.741	13.44	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	2,836
CF CANDCO	On	14/09/2015	Foreign Exchange Future			95.73510		101.83020			0.00	0	24,000
Total CF CANDCO CAGH Future											0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			58.15980	64.255		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			58.16980	64.265		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	14/09/2015	Foreign Exchange Option	160.01	Put		58.17980	64.275	0.00	0	0
Total CF CANDO CAGH Option								0.00	0	0
Total CF CANDO CAGH								0.00	0	24,000
CHF / R	On 14/09/2015	Foreign Exchange Future			13.21380	13.28550		0.00	0	1,627
CHF / R	On 11/12/2015	Foreign Exchange Future			13.47040	13.54140		0.00	0	7,188
Total CHF / R Future								0.00	0	8,815
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Call		635.00810	575.893	13.03	0.00	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Put		139.50810	152.093	13.03	0.00	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Call		628.01170	569.152	13.04	0.00	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Put		142.51170	155.352	13.04	0.00	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Call		621.05940	562.456	13.05	0.00	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Put		145.55940	158.655	13.05	0.00	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Call		377.05520	344.615	15.17	0.00	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Put		825.65520	864.215	15.17	0.00	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Call		374.24210	341.960	15.20	0.00	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Put		832.84210	871.560	15.20	0.00	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Call		371.45530	339.326	15.22	0.00	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Put		840.05530	878.926	15.22	0.00	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,815
CNH / R	On 14/09/2015	Foreign Exchange Future			1.97500	1.98240		0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Future			1.99530	2.00230		0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.01	Put		656.17550	693.767	13.26	0.00	0
CNH / R	On 14/09/2015	Foreign Exchange Option	1.99	Call		459.94540	418.089	13.06	0.00	0
CNH / R	On 14/09/2015	Foreign Exchange Option	1.99	Put		535.94540	568.089	13.06	0.00	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.00	Call		416.50430	377.581	13.11	0.00	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.00	Put		592.50430	627.581	13.11	0.00	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.01	Call		380.17550	343.767	13.26	0.00	0
CNH / R	On 11/12/2015	Foreign Exchange Option	1.99	Call		798.53640	758.089	13.48	0.00	0
CNH / R	On 11/12/2015	Foreign Exchange Option	1.99	Put		675.53640	705.089	13.48	0.00	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.00	Call		751.36350	712.683	13.54	0.00	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.00	Put		728.36350	759.683	13.54	0.00	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.01	Call		709.79810	672.979	13.65	0.00	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.01	Put		786.79810	819.979	13.65	0.00	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/09/2015	Foreign Exchange Future			1.85280		1.85950			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.88640		1.89270			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			98.20680	91.117	13.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,207.64850	1,133.944	12.99	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			112.64850	105.945	12.99	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,125.16350	1,052.237	12.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			130.16350	124.237	12.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,293.20680	1,219.117	13.11	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			342.00900	326.329	13.85	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,315.00900	1,362.329	13.85	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			319.06460	305.351	13.97	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,392.06460	1,441.351	13.97	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			298.28100	285.957	14.09	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,471.28100	1,521.956	14.09	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12260		0.12300			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12230		0.12260			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12230		0.12280			0.00	0	0
Total KES / R Future											0.00	0	1,883
Total KES / R											0.00	0	1,883
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05840		0.05960			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05720		0.05790			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05610		0.05690			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.33840		8.35450			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.39700		8.41160			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.46810		8.48160			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.55340		8.56590			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			1.38400	0.511	15.87	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			436.88400	452.111	15.87	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			1.21640	0.437	15.87	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			446.71640	462.037	15.87	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			1.06720	0.373	15.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			456.56720	471.973	15.87	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			7.09330	3.673	15.87	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			302.59330	315.273	15.87	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			20.93150	18.954	12.08	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			699.33150	711.954	12.08	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			20.36490	18.437	12.12	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			708.76490	721.437	12.12	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			19.81600	17.935	12.16	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			718.21600	730.935	12.16	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			102.15320	99.320	13.32	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			710.55320	721.220	13.32	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			100.62520	97.856	13.35	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			719.02520	729.756	13.35	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			99.12100	96.415	13.39	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			727.52100	738.315	13.39	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			185.42670	180.842	13.64	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			759.52670	767.442	13.64	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			183.47740	178.958	13.67	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			767.57740	775.558	13.67	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			181.55000	177.095	13.70	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			775.65000	783.695	13.70	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11950		1.12010			378,391.00	338	25,680
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12120		1.12170			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12350		1.12410			0.00	0	0
Total QUANTO € / \$ Future											378,391.00	338	25,680
Total QUANTO € / \$											378,391.00	338	25,680
RAIN	On	14/09/2015	Foreign Exchange Future			21,822.54000		21,919.37000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.49500		4.51360			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.45850		4.47730			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			91.95180	81.879	15.27	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			188.35180	196.879	15.27	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			99.31740	88.702	15.23	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			175.71740	183.702	15.23	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			95.57950	85.236	15.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			181.97950	190.236	15.25	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			161.50550	150.013	13.57	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			174.20550	181.513	13.57	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			157.00020	145.750	13.59	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			179.70020	187.250	13.59	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			152.58770	141.582	13.61	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			185.28770	193.082	13.61	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			1.61180		1.61570			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.57430		1.56460			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											0.00	0	130
Total Futures											328,509,816.60	22,110	1,090,337
Total Options											845,765.78	2,250	1,633,968
Grand Total:											329,355,582.38	24,360	2,724,305