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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2015

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			12.06990		12.15690			15,690,870.00	1,300	0
\$ / R On 26/06/2015 Foreign Exchange Future			12.09100		12.15690			0.00	0	4,394
\$ / R On 29/06/2015 Foreign Exchange Future			12.09110		12.16110			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.08710		12.16240			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.09070		12.16490			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.09790		12.17000			0.00	0	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.09970		12.17240			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.11280		12.18690			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.12800		12.20370			0.00	0	3,096
\$ / R On 29/07/2015 Foreign Exchange Future			12.14760		12.22490			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.17710		12.25480			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.20450		12.28260			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.20660		12.28470			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.20870		12.28690			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.21710		12.29540			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.23810		12.31670			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.24650		12.32530			432,338,189.50	35,303	602,567
\$ / R On 28/09/2015 Foreign Exchange Future			12.27580		12.35510			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.28010		12.35950			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.34110		12.42060			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.40200		12.48180			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			12.43030		12.51020			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.43680		12.51680			237,866,236.80	19,126	135,406
\$ / R	On	21/12/2015	Foreign Exchange Future			12.45860		12.53860			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.53990		12.62170			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.57520		12.65790			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.60390		12.68730			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.63690		12.72120			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.64360		12.72800			25,375,705.20	2,007	7,479
\$ / R	On	29/03/2016	Foreign Exchange Future			12.67660		12.76200			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.74020		12.82690			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.81060		12.89890			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			12.83330		12.92210			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.84010		12.92900			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.84920		12.93830			0.00	0	3,520
\$ / R	On	28/06/2016	Foreign Exchange Future			12.88330		12.97290			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			12.94490		13.03390			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.00840		13.09710			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			13.05920		13.14760			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.07830		13.16650			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.13760		13.22540			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.20740		13.29490			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.24130		13.32850			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.25190		13.33900			0.00	0	0
Total \$ / R Future											711,271,001.50	57,736	781,945
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			238.13170	149.900	15.43	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			1.23170	0.000	15.43	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,356.90020	1,291.000	49.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.00020	0.000	49.10	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,006.91010	941.005	41.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.01010	0.005	41.15	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			2.84110	0.238	22.42	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			305.94110	369.238	22.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.03870	0.000	22.25	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,723.13870	3,789.000	22.25	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			8.43460	4.061	16.60	0.00	0	2,000
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			297.33460	362.961	16.60	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			533.94910	459.636	17.20	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			1.54910	2.536	17.20	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			37.18020	22.623	14.79	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			202.28020	261.923	14.79	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			7.00480	3.807	16.38	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			442.10480	513.107	16.38	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			374.37830	306.010	15.17	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			9.47830	15.310	15.17	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			131.88940	93.157	12.93	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			91.88940	125.257	12.93	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			44.84460	29.053	14.32	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			254.84460	311.153	14.32	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			127.52190	91.255	13.07	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			105.12190	141.555	13.07	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			166.56790	124.390	12.81	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			119.66790	151.590	12.81	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			179.39440	138.641	12.87	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			155.69440	190.641	12.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			66.02440	49.343	15.10	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			551.12440	611.743	15.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			37.45080	27.621	16.33	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			782.55080	850.021	16.33	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.01670	0.017	24.49	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,925.11670	4,002.417	24.49	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,425.79050	1,348.475	15.05	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.89050	0.875	15.05	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,078.36730	1,001.361	13.78	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			3.46730	3.761	13.78	0.00	0	250
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			239.30110	199.526	13.25	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			234.50110	272.426	13.25	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			190.77630	160.593	14.11	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			408.17630	456.093	14.11	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			325.72520	277.497	13.08	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			213.12520	242.997	13.08	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			76.85430	63.064	16.33	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			902.15430	966.464	16.33	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			5.43440	3.425	29.00	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,218.53440	4,294.725	29.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,491.45070	1,413.410	14.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			4.55070	4.710	14.23	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,149.04340	1,072.019	13.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			12.14340	13.319	13.25	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			96.15700	79.309	15.77	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			779.25700	840.609	15.77	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			281.58350	242.206	13.45	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			286.18350	325.106	13.45	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			386.40060	337.899	13.30	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			229.70060	259.799	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,338.44390	1,260.911	13.60	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			13.14390	14.411	13.60	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,175.97700	1,099.494	13.29	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			20.67700	22.994	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,147.75000	1,071.521	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			12.54420	13.734	13.65	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,175.66750	6,254.212	28.93	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	10.56	Call			1,769.95750	1,691.423	14.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			4.65750	4.923	14.86	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,730.42250	1,651.934	14.75	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			5.12250	5.434	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,357.84420	1,280.234	13.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,008.81270	2,082.070	20.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			30.07770	25.151	20.91	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,154.77770	2,228.651	20.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			27.10630	22.637	21.36	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,281.80630	2,356.137	21.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.96750	0.712	28.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			1,022.99100	1,087.182	16.73	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			83.01110	70.505	17.26	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,157.71110	1,224.005	17.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			44.73360	37.605	19.35	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,719.43360	1,791.105	19.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			34.11270	28.570	20.39	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			866.06720	927.183	16.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			117.10670	99.981	16.19	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			891.80670	953.481	16.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			110.39220	94.155	16.37	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			935.09220	997.655	16.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			98.29100	83.682	16.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			723.92000	781.477	15.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			132.03510	112.970	15.83	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			806.73510	866.470	15.83	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			122.82770	104.953	16.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			857.52770	918.453	16.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			121.36720	103.683	16.08	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			568.39740	620.253	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			181.40640	155.883	14.98	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			606.10640	659.383	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			169.92930	145.763	15.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			644.62930	699.263	15.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			149.22000	127.977	15.47	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			387.46050	430.833	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			252.04170	218.733	14.20	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			426.74170	472.233	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			215.18380	185.822	14.58	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			509.88380	559.322	14.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			193.69740	166.753	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			266.65150	299.743	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			327.68390	286.987	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			302.38390	340.487	13.57	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			287.48350	250.596	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			362.18350	404.096	13.89	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			272.76050	237.333	14.01	0.00	0	10,000

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	12.10	Put			207.08820	234.827	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			415.34230	365.507	13.26	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			220.04230	249.007	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			377.41670	330.467	13.35	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			252.11670	283.967	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			361.95150	316.243	13.39	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			182.60850	207.927	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			0.00000	403.177	13.17	1,498,607.42	3,717	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			0.00000	216.677	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			444.01600	392.143	13.20	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			198.71600	225.643	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			432.38820	381.327	13.22	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			90.52740	105.213	12.77	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			628.70930	566.260	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			103.40930	119.760	12.84	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			492.64280	437.580	13.09	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			167.34280	191.080	13.09	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			467.90850	414.427	13.15	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			54.00430	61.247	12.79	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			787.69100	717.379	12.71	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			62.39100	70.879	12.71	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			770.72070	700.856	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			65.42070	74.356	12.68	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			665.82740	601.713	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			47.76590	54.081	12.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			874.26170	801.954	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			48.96170	55.454	12.84	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			865.48300	793.358	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			50.18300	56.858	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			839.30430	767.747	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			22.45000	25.021	13.25	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,110.32190	1,034.465	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			25.02190	27.965	13.20	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,063.90050	988.567	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			28.60050	32.067	13.13	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			883.06590	810.581	12.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			14.22460	11.559	28.53	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,459.12460	4,535.759	28.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,002.37530	928.992	13.08	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			47.27530	53.192	13.08	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			123.16560	107.116	16.74	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			25.57870	28.880	13.40	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,038.06560	1,101.316	16.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			61.70320	53.297	19.19	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,706.60320	1,777.497	19.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,566.83520	1,488.528	14.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			11.73520	12.728	14.17	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	28/09/2015	Foreign Exchange Option	11.15	Call			1,230.67870	1,154.680	13.40	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			211.97370	185.933	15.22	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			652.47370	705.833	15.22	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			144.48890	129.613	17.57	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,283.88890	1,348.513	17.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			24.78100	22.222	27.82	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,584.18100	4,661.122	27.82	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,640.73060	1,563.711	14.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			20.13060	22.611	14.28	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,309.01580	1,234.744	13.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			38.41580	43.644	13.51	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,382.56200	1,307.739	13.51	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			50.76200	55.739	13.51	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			159.92570	146.094	18.27	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,528.12570	1,594.094	18.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			30.77330	25.549	27.16	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,998.97330	5,073.549	27.16	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,711.30420	1,634.458	14.37	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			29.50420	32.458	14.37	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			558.22370	516.441	14.11	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			388.02370	426.141	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			154.89460	173.095	13.18	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			884.11990	823.502	13.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			167.31990	186.702	13.16	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			811.19330	756.765	13.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			194.39330	219.965	13.23	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,203.31900	1,134.436	13.36	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			86.51900	97.636	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,038.59570	973.497	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			121.79570	136.697	13.26	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,030.61560	965.726	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			123.81560	138.926	13.25	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,609.74990	1,534.356	14.06	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			42.94990	47.556	14.06	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,562.94460	1,487.897	13.94	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			46.14460	51.097	13.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,378.14620	1,304.745	13.46	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			61.34620	67.945	13.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,369.12960	3,289.338	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.32960	2.538	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,319.35720	3,239.591	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.55720	2.791	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,269.60560	3,189.867	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.80560	3.067	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			94.12800	89.176	25.23	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,377.32800	3,452.376	25.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			79.19810	72.312	27.16	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	16.50	Put			4,062.39810	4,135.512	27.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.81330	2.452	27.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,256.01330	8,335.652	27.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			106.19850	97.980	20.83	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,429.39850	2,501.180	20.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			99.65710	92.672	21.22	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,552.85710	2,625.872	21.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			98.23840	92.402	21.37	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,581.43840	2,655.602	21.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			234.98600	216.722	17.22	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,218.18600	1,279.922	17.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			211.21380	194.743	17.67	194,743.20	1,000	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,354.41380	1,417.943	17.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			136.36080	125.686	19.57	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,989.56080	2,058.886	19.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			289.90500	267.575	16.39	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			973.10500	1,030.775	16.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			251.66990	232.157	16.94	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,134.86990	1,195.357	16.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			244.81540	225.816	17.05	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,168.01540	1,229.016	17.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			336.11820	310.238	15.83	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			819.31820	873.438	15.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			323.74140	298.729	15.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			856.94140	911.929	15.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			311.90620	287.863	16.11	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			895.10620	951.063	16.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			636.43220	590.673	13.84	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			319.63220	353.873	13.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			472.50970	437.496	14.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			515.70970	560.696	14.64	1,121,391.20	2,000	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			468.78470	434.013	14.67	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			521.98470	567.213	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			690.78900	642.165	13.64	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			273.98900	305.365	13.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			663.12960	615.944	13.74	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			296.32960	329.144	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			657.71570	610.815	13.76	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			300.91570	334.015	13.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			779.61390	726.638	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			212.81390	239.838	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			749.02050	697.499	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			232.22050	260.699	13.44	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			725.25900	674.898	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			248.45900	278.098	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			921.69460	859.895	13.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			169.97310	157.271	18.91	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	21/12/2015	Foreign Exchange Option	14.15	Put			1,781.37310	1,848.671	18.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			34.07280	30.267	26.97	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,365.47280	5,441.667	26.97	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,776.07380	1,699.760	14.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			37.47380	41.160	14.39	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,458.61910	1,384.351	13.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			60.01910	65.751	13.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,449.44710	1,375.256	13.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			60.84710	66.656	13.55	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			449.80440	418.873	15.59	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			798.10440	848.973	15.59	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			411.53470	382.930	15.95	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			899.83470	953.030	15.95	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			192.88180	179.093	19.40	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2,051.18180	2,119.193	19.40	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,009.74860	947.562	13.17	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			188.04860	207.662	13.17	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			156.42170	150.445	22.04	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,898.52170	2,975.245	22.04	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,203.90720	1,136.794	13.20	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			146.00720	161.594	13.20	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,086.30070	1,021.627	13.16	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			199.00070	217.727	13.16	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			200.92130	187.054	19.98	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,353.62130	2,423.154	19.98	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			708.95650	663.864	14.38	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			517.75650	556.964	14.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			77.39490	84.258	13.72	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,320.84660	1,251.326	13.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			142.84660	157.726	13.11	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,131.55720	1,066.539	13.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			203.55720	222.939	13.15	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,524.58450	7,606.697	25.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			249.72950	232.519	19.26	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,111.72950	2,178.919	19.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			187.71610	178.091	22.95	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,209.71610	3,284.491	22.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,755.39490	1,677.858	13.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,958.66210	4,029.582	25.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			923.88090	869.175	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			305.88090	335.575	13.43	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			335.12090	312.208	17.77	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,547.12090	1,608.608	17.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.58450	20.297	25.89	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,864.02260	1,928.999	18.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			964.86500	907.768	13.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			276.86500	304.168	13.28	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	14/03/2016	Foreign Exchange Option	12.05	Call			958.27180	902.152	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			280.27180	308.552	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			186.66210	173.182	25.89	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			284.45820	312.973	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,109.88920	1,045.451	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			211.88920	231.851	13.16	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,053.25640	990.394	13.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			235.25640	256.794	13.17	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			282.02260	262.599	18.62	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,025.57120	963.518	13.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			247.57120	269.918	13.18	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			952.45820	896.573	13.32	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			212.85090	198.609	20.66	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,700.85090	2,772.009	20.66	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,170.00160	1,104.353	13.16	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			208.00160	227.753	13.16	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,242.73740	1,175.656	13.18	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			215.83740	235.456	13.18	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			239.39970	228.299	22.09	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,072.49970	3,148.099	22.09	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,320.27050	1,253.764	13.21	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			221.37050	243.164	13.21	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			269.13840	265.292	23.69	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,500.23840	3,584.692	23.69	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,821.99030	2,898.929	20.91	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,079.56480	1,020.629	13.48	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			357.46480	387.329	13.48	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			294.09030	282.229	20.91	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			647.43390	612.659	16.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,018.43390	1,072.559	16.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			644.62100	610.000	16.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,025.62100	1,079.900	16.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			650.26420	615.339	16.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,011.26420	1,065.239	16.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			655.80100	620.913	16.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,017.50100	1,071.713	16.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			652.97660	618.238	16.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,024.67660	1,079.038	16.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			355.81140	337.494	19.70	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,347.51140	2,418.294	19.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,122.40700	1,060.904	13.44	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			344.10700	371.704	13.44	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			658.64280	623.605	16.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,010.34280	1,064.405	16.09	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			309.10190	300.568	25.09	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,956.20190	4,037.268	25.09	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,398.13860	1,329.968	13.14	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	28/06/2016	Foreign Exchange Option	11.80	Put			225.23860	246.668	13.14	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,466.74110	1,398.853	13.18	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			232.84110	253.953	13.18	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			310.07710	295.035	25.44	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,406.17710	4,480.135	25.44	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,534.68440	1,468.342	13.19	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			237.58440	259.942	13.19	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			286.65320	264.415	25.13	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,889.55320	4,956.015	25.13	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			855.41850	854.357	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,069.81850	1,068.757	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			852.29980	851.237	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,076.69980	1,075.637	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			858.55920	857.499	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,062.95920	1,061.899	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			864.20820	824.071	16.01	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,006.60820	1,054.871	16.01	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			860.98450	821.000	16.03	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,013.38450	1,061.800	16.03	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			857.77770	817.939	16.05	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,020.17770	1,068.739	16.05	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			260.97140	243.123	24.83	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,344.47140	5,414.823	24.83	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,613.14990	1,542.707	13.17	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			246.64990	264.407	13.17	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,679.02420	1,607.181	13.19	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			253.62420	269.581	13.19	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			240.00740	227.919	24.74	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,784.60740	5,860.319	24.74	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,754.42170	1,682.811	13.22	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			259.52170	275.411	13.22	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			224.36390	206.114	24.49	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,329.46390	6,398.714	24.49	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,278.64850	1,228.113	14.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			600.14850	636.813	14.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,274.25180	1,223.871	14.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			605.75180	642.571	14.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,283.54690	1,232.384	14.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			595.04690	631.084	14.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,041.89850	999.534	15.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,012.89850	1,057.634	15.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			198.38150	183.942	24.03	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,669.38150	6,742.042	24.03	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,796.22890	1,725.382	13.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			257.22890	273.482	13.12	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,048.27270	1,006.279	15.90	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			999.27270	1,044.379	15.90	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	19/12/2016	Foreign Exchange Option	13.30	Call			1,045.07400	1,002.902	15.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,006.07400	1,051.002	15.92	0.00	0	0
Total \$ / R Option											2,814,741.82	6,717	1,414,765
Total \$ / R											714,085,743.32	64,453	2,196,710
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.24650		12.32530			306,162.50	25	754
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.43680		12.51680			310,920.00	25	89
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.64360		12.72800			63,218.00	5	41
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			12.84920		12.93830			0.00	0	0
Total \$ / R MAXI Future											680,300.50	55	884
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			71,231.39210	64,590.989	12.69	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			7,701.39210	8,940.989	12.69	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			70,411.11880	63,842.118	12.71	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			7,881.11880	9,192.118	12.71	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			69,636.25530	63,098.106	12.72	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			8,106.25530	9,448.106	12.72	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			84,000.08290	78,158.692	13.15	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			18,320.08290	20,478.692	13.15	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			85,458.74860	79,494.451	13.14	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			17,778.74860	19,814.451	13.14	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			84,727.90540	78,789.084	13.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			18,047.90540	20,109.084	13.13	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			77,895.54590	73,062.779	14.05	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			44,095.54590	47,702.779	14.05	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			77,423.52000	72,612.544	14.07	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			44,623.52000	48,252.544	14.07	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			76,954.52290	72,165.687	14.10	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			45,154.52290	48,805.687	14.10	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			61,780.57990	58,493.772	16.44	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			111,950.57990	117,573.772	16.44	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			61,521.41610	58,248.492	16.46	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			112,691.41610	118,328.492	16.46	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			61,264.34120	58,005.221	16.48	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			113,434.34120	119,085.221	16.48	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											680,300.50	55	884
£ / R	On	14/09/2015	Foreign Exchange Future			19.26780		19.36370			2,157,993.60	112	26,998
£ / R	On	11/12/2015	Foreign Exchange Future			19.55510		19.65270			19,555,100.00	1,000	2,743
£ / R	On	14/03/2016	Foreign Exchange Future			19.87040		19.97400			7,948,160.00	400	875
£ / R	On	13/06/2016	Foreign Exchange Future			20.18570		20.29550			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
Total £ / R Future										29,661,253.60	1,512	30,616
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		8,383.70000	8,287.800	22.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	22.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		1,431.42290	1,340.354	12.79	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put		67.72290	72.554	12.79	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call		1,288.95680	1,199.581	12.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put		85.25680	91.781	12.55	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		695.70900	628.410	12.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		272.00900	300.610	12.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call		689.41140	622.423	12.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put		275.71140	304.623	12.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		683.14420	616.471	12.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		279.44420	308.671	12.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call		139.91230	119.232	13.87	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put		1,276.21230	1,351.432	13.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		1,004.74460	925.249	12.36	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		141.04460	157.449	12.36	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		1,395.77890	1,317.777	12.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		243.07890	262.677	12.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		1,388.37780	1,310.547	12.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		245.67780	265.447	12.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		478.26210	444.893	14.25	3,670,368.08	8,250	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		1,155.56210	1,219.793	14.25	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		1,658.89680	1,575.458	12.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		166.19680	180.358	12.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		1,403.20400	1,325.028	12.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		240.50400	259.928	12.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		369.03940	342.921	14.80	3,240,606.29	9,450	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		1,486.33940	1,557.821	14.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		1,899.20380	1,811.953	12.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		116.50380	126.853	12.80	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call		1,315.35160	1,249.207	13.11	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put		531.35160	568.807	13.11	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		1,309.67390	1,243.723	13.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		535.67390	573.323	13.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		1,304.01610	1,238.259	13.13	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		540.01610	577.859	13.13	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call		1,043.26230	996.099	14.30	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put		1,237.76230	1,300.399	14.30	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call		1,039.77650	992.758	14.31	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put		1,244.27650	1,307.058	14.31	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call		1,036.30440	989.438	14.33	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put		1,250.80440	1,313.738	14.33	0.00	0	0
Total £ / R Option										6,910,974.36	17,700	99,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R											36,572,227.96	19,212	130,496
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09914		0.09923			0.00	0	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10083		0.10092			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10277		0.10288			0.00	0	0
Total ¥ / R Future											0.00	0	4,318
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			929.56300	920.623	11.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			6.56300	6.223	11.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			185.24190	178.124	11.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			262.24190	263.724	11.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			27.46760	25.122	15.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,104.46760	1,110.722	15.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,131.25170	1,122.614	12.98	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			39.25170	39.414	12.98	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			409.62210	404.114	13.25	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			317.62210	320.914	13.25	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			144.21470	141.097	16.16	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,052.21470	1,057.897	16.16	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			628.11810	620.139	13.66	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			339.71810	343.239	13.66	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			293.67580	289.157	16.13	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1,005.27580	1,012.257	16.13	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			149.66190	146.754	18.42	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,861.26190	1,869.854	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			13.72960		13.79830			29,395,073.60	2,141	45,211
€ / R	On	21/09/2015	Foreign Exchange Future			13.74750		13.81640			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.83970		13.90920			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.96340		14.03330			1,396,340.00	100	34,827
€ / R	On	25/01/2016	Foreign Exchange Future			14.08720		14.15890			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.22510		14.29990			7,112,550.00	500	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.49310		14.57280			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.75850		14.83630			0.00	0	0
Total € / R Future											37,903,963.60	2,741	83,038
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			857.45570	795.047	11.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			59.15570	65.447	11.90	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			831.57820	770.692	11.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			110.10500	97.558	14.53	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			911.80500	967.958	14.53	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			76.26460	66.750	15.36	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			47.04400	51.540	12.01	0.00	0	7,500

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	12.92	Call			0.00000	863.701	11.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			0.00000	54.101	11.99	973,809.00	18,000	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			51.05870	43.945	16.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,502.75870	1,564.345	16.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			50.49940	43.441	16.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			63.27820	71.092	11.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			0.00000	130.411	13.92	1,564,927.20	12,000	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			0.00000	780.811	13.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			29.15310	31.119	12.25	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			945.34400	881.140	12.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,512.19940	1,573.841	16.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,177.96460	1,237.150	15.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			51.62680	44.456	16.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,493.32680	1,554.855	16.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,548.31790	1,479.345	12.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			10.01790	9.745	12.94	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,127.45310	1,060.719	12.25	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			174.56480	156.408	13.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			698.16480	748.908	13.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			172.34660	154.377	13.90	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			705.94660	756.877	13.90	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			94.48890	83.593	15.22	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,128.08890	1,186.093	15.22	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			176.81190	158.465	13.86	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			690.41190	740.965	13.86	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			267.80040	247.235	14.03	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			708.60040	757.535	14.03	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			155.81500	142.530	15.36	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,166.61500	1,222.830	15.36	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			273.17830	252.277	13.99	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			693.97830	742.577	13.99	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			270.47550	249.745	14.01	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			701.27550	750.044	14.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			429.09930	466.513	13.16	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,206.76420	1,261.170	15.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,088.55740	3,017.939	15.43	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			5.25740	4.539	15.43	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,106.81020	1,049.170	12.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			123.51020	135.770	12.38	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			562.39930	529.913	13.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,215.06430	1,269.548	15.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			94.85470	86.489	18.75	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,561.55470	2,623.089	18.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			241.77580	226.209	15.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,198.47580	1,252.809	15.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			240.06420	224.570	15.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			238.36430	222.948	15.48	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	25/01/2016	Foreign Exchange Option	14.92	Call			354.91910	336.880	15.20	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,116.01910	1,169.680	15.20	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			427.91800	406.751	14.56	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			889.01800	939.551	14.56	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			425.19680	404.151	14.58	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			896.29680	946.951	14.58	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			370.35860	351.728	15.05	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,061.45860	1,114.528	15.05	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			430.65570	409.374	14.54	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			881.75570	932.174	14.54	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			781.57980	747.416	13.16	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			481.67980	522.316	13.16	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			777.00090	743.028	13.18	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			487.10090	527.928	13.18	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			786.18740	751.836	13.14	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			476.28740	516.736	13.14	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			949.19430	918.242	13.54	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			576.39430	625.142	13.54	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			601.80320	583.338	15.57	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,843.74030	1,909.479	16.94	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,269.00320	1,330.238	15.57	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			599.36370	580.975	15.59	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,276.56370	1,337.875	15.59	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			596.93830	578.614	15.61	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,284.13830	1,345.514	15.61	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			456.54030	442.579	16.94	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			916.85220	890.988	14.94	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,030.55220	1,082.488	14.94	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			913.47210	887.709	14.95	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,037.17210	1,089.209	14.95	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			920.24870	894.283	14.92	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,023.94870	1,075.783	14.92	0.00	0	0
Total € / R Option											2,538,736.20	30,000	138,040
Total € / R											40,442,699.80	32,741	221,078
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.44290		9.43500			9,442,900.00	1,000	1,775
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.54560		9.53740			9,688,784.00	1,015	8,693
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.66090		9.65520			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.77960		9.77650			0.00	0	0
Total AU\$ / R Future											19,131,684.00	2,015	11,468
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			30.11720	26.930	14.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			955.11720	944.030	14.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			31.47370	28.213	14.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			936.47370	925.313	14.41	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	14/09/2015	Foreign Exchange Option	10.35	Call			30.78780	27.564	14.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			945.78780	934.664	14.44	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.52840	5.321	17.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,292.05710	2,300.061	18.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.65710	4.461	18.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,242.47450	2,250.473	17.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.07450	4.873	17.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,192.92840	2,200.921	17.68	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			343.38310	333.699	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			493.56500	489.515	12.63	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			348.36500	338.615	12.63	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			503.64090	499.720	12.61	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			338.44090	328.820	12.61	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			498.58310	494.599	12.62	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			392.07890	383.361	13.44	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			705.57890	693.761	13.44	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			389.07300	380.358	13.46	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			712.57300	700.758	13.46	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			395.11470	386.395	13.41	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			698.61470	686.795	13.41	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											19,131,684.00	2,015	11,468
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.90580		9.92860			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.04850		10.07160			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			397.90910	379.158	12.05	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			109.30910	113.358	12.05	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			391.07040	372.431	12.05	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			112.47040	116.631	12.05	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			384.29420	365.768	12.05	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			115.69420	119.968	12.05	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			200.87520	192.452	13.48	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			629.27520	643.952	13.48	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			198.43850	190.092	13.51	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			636.83850	651.592	13.51	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			203.34080	194.840	13.46	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			621.74080	636.339	13.46	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			87.64260		95.73510			0.00	0	24,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAGH Future								0.00	0	24,000
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Put			64.25490	72.347		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Put			64.26490	72.357		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Put			64.27490	72.367		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			13.09150		13.21380			0.00	0	1,627
CHF / R On 11/12/2015 Foreign Exchange Future			13.34580		13.47040			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			575.89250	488.043	12.94	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			152.09250	186.543	12.94	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			569.15170	481.778	12.94	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			155.35170	190.278	12.94	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			562.45550	475.563	12.94	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			158.65550	194.063	12.94	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			344.61520	301.398	15.27	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			864.21520	945.598	15.27	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			341.95960	299.008	15.29	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			871.55960	953.208	15.29	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			339.32610	296.658	15.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			878.92610	960.858	15.31	0.00	0	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			1.96300		1.97500			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			1.98300		1.99530			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			627.58090	698.458	13.20	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			343.76740	297.472	13.33	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			693.76740	767.472	13.33	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			418.08860	362.280	13.07	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			568.08860	632.280	13.07	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			377.58090	328.458	13.20	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			758.08890	696.615	13.56	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			705.08890	766.615	13.56	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Call			712.68250	654.278	13.62	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
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			759.68250	824.278	13.62	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			672.97850	617.325	13.74	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			819.97850	887.325	13.74	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			1.84260		1.85280			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.87600		1.88640			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,219.11700	1,122.872	12.71	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			91.11700	96.872	12.71	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,133.94450	1,039.262	12.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			105.94450	113.262	12.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,052.23720	959.811	12.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			124.23720	133.811	12.56	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			305.35100	282.809	14.16	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,441.35100	1,522.809	14.16	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			285.95650	264.717	14.28	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,521.95650	1,604.717	14.28	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			326.32910	301.990	14.03	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,362.32910	1,441.990	14.03	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			0.12230		0.12260			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12180		0.12230			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12150		0.12230			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			0.05810		0.05840			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05670		0.05720			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05570		0.05610			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			8.34880		8.33840			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.40710		8.39700			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.47960		8.46810			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.56250		8.55340			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
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			452.11120	441.705	16.76	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			0.43710	0.430	16.76	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			462.03710	451.630	16.76	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			0.37300	0.366	16.76	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			471.97300	461.566	16.76	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			3.67330	3.770	16.76	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			315.27330	304.970	16.76	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			0.51120	0.505	16.76	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			18.95440	18.404	11.93	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			711.95440	701.304	11.93	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			18.43700	17.885	11.97	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			721.43700	710.785	11.97	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			17.93540	17.383	12.01	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			730.93540	720.283	12.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			99.32010	100.207	13.26	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			721.22010	710.607	13.26	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			97.85630	98.714	13.29	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			729.75630	719.114	13.29	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			96.41530	97.246	13.32	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			738.31530	727.646	13.32	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			180.84160	181.895	13.60	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			767.44160	759.395	13.60	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			178.95750	179.986	13.62	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			775.55750	767.486	13.62	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			177.09470	178.101	13.65	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			783.69470	775.601	13.65	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			1.12110		1.11950			0.00	0	25,680
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12270		1.12120			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12510		1.12350			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,680
Total QUANTO € / \$											0.00	0	25,680
RAIN	On	14/09/2015	Foreign Exchange Future			21,710.37000		21,822.54000			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			4.51470		4.49500			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.47630		4.45850			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
Total TRY / R Future								0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			81.87930	86.217	14.96	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			196.87930	181.517	14.96	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			88.70200	93.515	14.92	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			183.70200	168.815	14.92	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			85.23560	89.808	14.94	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			190.23560	175.108	14.94	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Call			150.01250	157.041	13.46	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			181.51250	170.741	13.46	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			145.75030	152.562	13.48	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			187.25030	176.262	13.48	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			141.58210	148.180	13.49	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			193.08210	181.880	13.49	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			1.60930		1.61180			0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.56270		1.57430			0.00	0	0
Total ZMW / R Future								0.00	0	130
Total ZMW / R								0.00	0	130
Total Futures								798,648,203.20	64,059	1,089,813
Total Options								12,264,452.38	54,417	1,652,685
Grand Total:								810,912,655.58	118,476	2,742,498